INITIAL
End Date: 2/24/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/27/2023
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: \text{235,000,000}\; or
  b. Minimum percentage of customer segregated funds required: \text{0}\; or
  c. Dollar amount range between: \text{0}\; and\; \text{0}
  d. Percentage range of customer segregated funds required between: \text{0}\; and\; \text{0}

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: \text{140,000,000}\; or
  b. Minimum percentage of customer secured funds required: \text{0}\; or
  c. Dollar amount range between: \text{0}\; and\; \text{0}
  d. Percentage range of customer secured funds required between: \text{0}\; and\; \text{0}

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: \text{92,000,000}\; or
  b. Minimum percentage of cleared swaps customer collateral required: \text{0}\; or
  c. Dollar amount range between: \text{0}\; and\; \text{0}
  d. Percentage range of cleared swaps customer collateral required between: \text{0}\; and\; \text{0}

Attach supporting documents CH
### Daily Segregation - Secured Amounts

**Foreign Futures and Foreign Options Secured Amounts**

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder: 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**
     - 6,090,724,579 [7315]
   - **B. Securities (at market)**
     - 3,080,086,021 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 129,937,176 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 20,924,660 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -17,325,919 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 9,304,348,517 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - 279,643,122 [7351]
   - Less: amount offset by customer owned securities -278,735,157 [7352]
   - 907,965 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 9,305,256,482 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,305,256,482 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 22,375,942 [7500]
   - B. Other banks qualified under Regulation 30.7: 326,092,297 [7520] 348,468,239 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 923,567,633 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 146,134,541 [7560] 1,069,702,174 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 28,227,402 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -1,063,785 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 27,163,617 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: 0 [7640]
   - B. Securities: 0 [7650]
   - C. Amount due to (from) clearing organization - daily variation: 0 [7660]
   - D. Value of long option contracts: 0 [7670]
   - E. Value of short option contracts: 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 6,126,626,108 [7700]
   - B. Securities: 2,010,385,847 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 131,000,962 [7720]
   - D. Value of long option contracts: 20,924,660 [7730]
   - E. Value of short option contracts: -17,325,919 [7735] 8,271,611,658 [7740]

6. **Amounts with other depositories designated by a foreign board of trade**
   - 0 [7760]

7. **Segregated funds on hand**
   - 0 [7765]

8. **Total funds in separate section 30.7 accounts**
   - 9,716,945,688 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 411,689,206 [7780]

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - 140,000,000 [7780]

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - 271,689,206 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 16,381,794,970 [7010]
   B. Securities (at market) 9,787,270,091 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -691,452,255 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 471,159,003 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -472,943,256 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,475,828,553 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 805,176,278 [7045]
   Less: amount offset by customer securities -802,817,062 [7047] 2,359,216 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,478,187,769 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,333,469,568 [7070]
   B. Securities representing investments of customers’ funds (at market) 0 [7080]
   C. Securities held for particular customers or option customers in lieu of cash (at market) 2,463,680,752 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,651,230,638 [7100]
   B. Securities representing investments of customers’ funds (at market) 0 [7110]
   C. Securities held for particular customers or option customers in lieu of cash (at market) 7,323,589,339 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 79,086,340 [7130]

10. Exchange traded options
    A. Value of open long option contracts 471,159,003 [7132]
    B. Value of open short option contracts -472,943,256 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 15,931,225 [7140]
    B. Securities representing investments of customers’ funds (at market) 0 [7160]
    C. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7170]

12. Segregated funds on hand 0 [7150]

13. Total amount in segregation (add lines 7 through 12) 25,865,203,609 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 387,015,840 [7190]

15. Management Target Amount for Excess funds in segregation 235,000,000 [7194]

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess 152,015,840 [7198]
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1. Net ledger balance
   A. Cash  \[\textcolor{red}{-1,429,045,183} \text{ [8500]}\]
   B. Securities (at market)  \[\textcolor{green}{8,775,116,264} \text{ [8510]}\]

2. Net unrealized profit (loss) in open cleared swaps
   \[\textcolor{green}{18,678,823,861} \text{ [8520]}\]

3. Cleared swaps options
   A. Market value of open cleared swaps option contracts purchased  \[0 \text{ [8530]}\]
   B. Market value of open cleared swaps option contracts granted (sold)  \[0 \text{ [8540]}\]

4. Net Equity (deficit) (add lines 1, 2, and 3)
   \[\textcolor{green}{26,024,894,942} \text{ [8550]}\]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   \[\textcolor{green}{178,127,285} \text{ [8560]}\]
   Less: amount offset by customer owned securities  \[\textcolor{red}{-175,099,865} \text{ [8570]} \textcolor{green}{3,027,420} \text{ [8580]}\]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   \[\textcolor{green}{26,027,922,362} \text{ [8590]}\]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash  \[\textcolor{green}{2,863,642,287} \text{ [8600]}\]
   B. Securities representing investments of cleared swaps customers' funds (at market)  \[0 \text{ [8610]}\]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market)  \[\textcolor{green}{10,876,635} \text{ [8620]}\]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash  \[\textcolor{green}{14,142,481,894} \text{ [8630]}\]
   B. Securities representing investments of cleared swaps customers' funds (at market)  \[0 \text{ [8640]}\]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market)  \[\textcolor{green}{8,764,239,629} \text{ [8650]}\]

9. Net settlement from (to) derivatives clearing organizations
   \[605,631,478 \text{ [8660]}\]

10. Cleared swaps options
    A. Value of open cleared swaps long option contracts  \[0 \text{ [8670]}\]
    B. Value of open cleared swaps short option contracts  \[0 \text{ [8680]}\]

11. Net equities with other FCMs
    A. Net liquidating equity  \[0 \text{ [8690]}\]
    B. Securities representing investments of cleared swaps customers' funds (at market)  \[0 \text{ [8700]}\]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market)  \[0 \text{ [8710]}\]

12. Cleared swaps customer funds on hand
    A. Cash  \[0\]
    B. Securities representing investments of cleared swaps customers' funds (at market)  \[0\]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market)  \[0 \text{ [8715]}\]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    \[26,386,871,923 \text{ [8720]}\]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    \[358,949,561 \text{ [8730]}\]

15. Management Target Amount for Excess funds in cleared swaps segregated accounts
    \[92,000,000 \text{ [8760]}\]

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management
    \[266,949,561 \text{ [8770]}\]