INITIAL
End Date: 3/16/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/17/2023
FCM's Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 235,000,000
b. Minimum percentage of customer segregated funds required: % ; or 0
c. Dollar amount range between: and; or 0 0
d. Percentage range of customer segregated funds required between: % and%. 0 0

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 92,000,000
b. Minimum percentage of cleared swaps customer collateral required: % ; or 0
c. Dollar amount range between: and; or 0 0
d. Percentage range of cleared swaps customer collateral required between: % and%. 0 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**
  - $7,507,599,043 [7315]

- **B. Securities (at market)**
  - $2,931,582,226 [7317]

#### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

- $-1,629,385,321 [7325]

#### 3. Exchange traded options

- **a. Market value of open option contracts purchased on a foreign board of trade**
  - $23,716,794 [7335]

- **b. Market value of open contracts granted (sold) on a foreign board of trade**
  - $-24,453,536 [7337]

#### 4. Net equity (deficit) (add lines 1. 2. and 3.)

- $8,814,971,747 [7354]

#### 5. Account liquidating to a deficit and account with a debit balances - gross amount

- **Less: amount offset by customer owned securities**
  - $-287,691,845 [7352] $5,912,541 [7354]

#### 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

- $8,814,971,747 [7355]

#### 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

- $8,814,971,747 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

#### 1. Cash in banks

- **A. Banks located in the United States**
  - $137,744,552 [7500]
  - $474,034,182 [7530]

- **B. Other banks qualified under Regulation 30.7**
  - $336,289,630 [7520]

#### 2. Securities

- **A. In safekeeping with banks located in the United States**
  - $875,163,424 [7540]

- **B. In safekeeping with other banks qualified under Regulation 30.7**
  - $141,843,201 [7560] $1,017,006,625 [7570]

#### 3. Equities with registered futures commission merchants

- **A. Cash**
  - $30,500,633 [7580]

- **B. Securities**
  - $0 [7590]

- **C. Unrealized gain (loss) on open futures contracts**
  - $5,506,201 [7600]

- **D. Value of long option contracts**
  - $0 [7610]

- **E. Value of short option contracts**
  - $0 [7615] $36,006,834 [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**
  - $7,469,229,566 [7700]

- **B. Securities**
  - $1,914,575,601 [7710]

- **C. Unrealized gain (loss) on open futures contracts**
  - $-1,634,891,522 [7720]

- **D. Value of long option contracts**
  - $23,716,794 [7730]

- **E. Value of short option contracts**
  - $-24,453,536 [7735] $7,748,176,903 [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

- $9,275,224,544 [7770]

#### 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

- $460,252,797 [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

- $320,252,797 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - **A. Cash**
     - $15,601,015,974 [7010]
   - **B. Securities (at market)**
     - $9,867,061,874 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $1,122,931,313 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - $704,646,034 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - $-732,303,096 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $26,563,352,099 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $911,003,895 [7045]
   - **Less: amount offset by customer securities**
     - $-894,329,815 [7047]
     - $16,674,080 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $26,580,026,179 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**
       - $2,730,247,799 [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)**
       - $2,654,577,455 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - $14,715,290,163 [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)**
     - $7,212,484,419 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $-151,533,824 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - $704,646,034 [7132]
    - **B. Value of open short option contracts**
      - $-732,303,096 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - $23,725,813 [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)**
    - $27,157,134,763 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $577,108,584 [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**
      - $342,108,584 [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 1,295,844,066 [8500]
   B. Securities (at market) 9,327,948,898 [8510]
2. Net unrealized profit (loss) in open cleared swaps 16,805,263,451 [8520]
3. Cleared swaps options
   A. Market value of open cleared swaps option contracts purchased 0 [8530]
   B. Market value of open cleared swaps option contracts granted (sold) 0 [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3) 27,429,056,415 [8550]
5. Accounts liquidating to a deficit and accounts with
debit balances - gross amount 138,842,086 [8560]
   Less: amount offset by customer owned securities -132,822,190 [8570] 6,019,896 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,435,076,311 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,417,383,002 [8600]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8610]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 53,924,965 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,944,181,077 [8630]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8640]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9,274,023,933 [8650]
9. Net settlement from (to) derivatives clearing organizations 423,478,275 [8660]
10. Cleared swaps options
    A. Value of open cleared swaps long option contracts 0 [8670]
    B. Value of open cleared swaps short option contracts 0 [8680]
11. Net equities with other FCMs
    A. Net liquidating equity 0 [8690]
    B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8700]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [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 0 [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 28,112,991,252 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 677,914,941 [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 585,914,941 [8770]