INITIAL
End Date: 3/17/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/20/2023
Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: $235,000,000
b. Minimum percentage of customer segregated funds required: 0%
   or
   0%
c. Dollar amount range between: 0
   or
   0
   0
d. Percentage range of customer segregated funds required between: 0
   and: 0

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

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: $92,000,000
b. Minimum percentage of cleared swaps customer collateral required: 0%
   or
   0%
c. Dollar amount range between: 0
   or
   0
   0
d. Percentage range of cleared swaps customer collateral required between: 0
   and: 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 7,291,734,208 [7315]
   B. Securities (at market) 2,971,823,211 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -1,629,717,775 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 23,824,376 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -23,809,416 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,633,854,604 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -315,821,305 [7352] 2,264,504 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5) 8,636,119,108 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,636,119,108 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 187,390,901 [7500]
   B. Other banks qualified under Regulation 30.7 464,001,149 [7520] 651,392,050 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 916,155,719 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 139,697,462 [7560] 1,055,853,181 [7570]

3. Equities with registered futures commission merchants
   A. Cash 30,960,083 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 7,253,464 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 38,213,547 [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 6,974,153,999 [7700]
   B. Securities 1,915,970,031 [7710]
   C. Unrealized gain (loss) on open futures contracts -1,636,971,239 [7720]
   D. Value of long option contracts 23,824,376 [7730]
   E. Value of short option contracts -23,809,416 [7735] 7,253,167,751 [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 8,998,626,529 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 362,507,421 [7380]

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 222,507,421 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAAct)

1. **Net ledger balance**
   - A. Cash: \(15,321,456,060\) [7010]
   - B. Securities (at market): \(9,929,121,150\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(1,959,056,417\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(825,593,052\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-843,135,121\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(27,192,091,558\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(622,707,877\) [7045]
   - Less: amount offset by customer securities: \(-621,634,283\) [7047] \(1,073,594\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(27,193,165,152\) [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: \(3,173,384,373\) [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): \(2,697,484,383\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(14,654,643,966\) [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): \(7,231,636,767\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(18,700,874\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(825,593,052\) [7132]
    - B. Value of open short option contracts: \(-843,135,121\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(21,454,236\) [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)**
    - \(27,779,762,530\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(586,597,378\) [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**
    - \(351,597,378\) [7198]
**Daily Segregation - Swaps Statement**

**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: **600,059,017** [8500]
   - B. Securities (at market): **9,445,248,342** [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: **15,947,165,769** [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)**: **25,992,473,128** [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: **669,696,826** [8560]
   - Less: amount offset by customer owned securities: **-668,022,243** **1,674,583** [8570] [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: **25,994,147,711** [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: **4,267,474,428** [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): **30,475,195** [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: **15,139,493,979** [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): **9,414,773,147** [8650]

9. **Net settlement from (to) derivatives clearing organizations**: **-1,320,604,918** [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** [8715]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: **27,531,611,831** [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: **1,537,464,120** [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**: **1,445,464,120** [8770]