INITIAL
End Date: 3/28/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/29/2023
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%
- c. Dollar amount range between: $0 and $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%
- c. Dollar amount range between: $0 and $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%
- c. Dollar amount range between: $0 and $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 | 6,839,320,283 [7315] |
| B. Securities (at market) | 2,979,781,505 [7317] |

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

-796,216,687 [7325]

3. Exchange traded options

   a. Market value of open option contracts purchased on a foreign board of trade
   
   27,191,607 [7335]

   b. Market value of open options granted (sold) on a foreign board of trade
   
   -18,922,798 [7337]

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

   9,029,153,910 [7345]

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

   -217,966,468 [7352] 4,351,731 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity

   Method (add lines 4 and 5)

   9,033,505,641 [7355]

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

   9,033,505,641 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

   A. Banks located in the United States
   
   143,280,298 [7500]

   B. Other banks qualified under Regulation 30.7
   
   452,503,801 [7520] 595,784,099 [7530]

2. Securities

   A. In safekeeping with banks located in the United States
   
   994,255,638 [7540]

   B. In safekeeping with other banks qualified under Regulation 30.7
   
   89,118,250 [7560] 1,083,373,888 [7570]

3. Equities with registered futures commission merchants

   A. Cash
   
   33,220,047 [7580]

   B. Securities
   
   0 [7590]

   C. Unrealized gain (loss) on open futures contracts
   
   5,041,275 [7600]

   D. Value of long option contracts
   
   0 [7610]

   E. Value of short option contracts
   
   0 [7615] 38,261,322 [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
   
   6,464,584,198 [7700]

   B. Securities
   
   1,896,407,616 [7710]

   C. Unrealized gain (loss) on open futures contracts
   
   -803,257,963 [7720]

   D. Value of long option contracts
   
   27,191,607 [7730]

   E. Value of short option contracts
   
   -18,922,798 [7735] 7,566,002,660 [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

   9,283,421,969 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement

   Page 1 from Line 8)

   249,916,328 [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

    109,916,328 [7785]
**Daily Segregation - Segregation Statement**

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)

1. Net ledger balance
   - A. Cash: 14,466,166,550 [7010]
   - B. Securities (at market): 9,931,745,419 [7020]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 1,965,341,341 [7030]
3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 722,898,157 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -692,856,637 [7033]
4. Net equity (deficit) (add lines 1, 2 and 3): 26,393,294,830 [7040]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 383,883,758 [7045]
6. Amount required to be segregated (add lines 4 and 5): 26,393,597,907 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: 2,452,164,699 [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): 2,802,417,107 [7090]
8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 14,635,430,708 [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): 7,129,328,312 [7120]
10. Exchange traded options
    - B. Value of open short option contracts: -692,856,637 [7133]
11. Net equities with other FCMs
    - A. Net liquidating equity: 23,499,583 [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): 26,981,640,930 [7180]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 588,043,023 [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: 353,043,023 [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 1,675,898,890 [8500]
   B. Securities (at market) 9,330,989,610 [8510]

2. Net unrealized profit (loss) in open cleared swaps 16,331,047,926 [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) 27,337,936,426 [8550]

5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount 169,879,886 [8560]
   Less: amount offset by customer owned securities -168,621,342 [8570] 1,258,544 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,339,194,970 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,211,752,578 [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) 39,056,556 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,103,799,225 [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) 9,291,933,054 [8650]

9. Net settlement from (to) derivatives clearing organizations 188,971,536 [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) 27,835,512,949 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 496,317,979 [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 404,317,979 [8770]