INITIAL
End Date: 3/29/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/30/2023
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
Contact Email Address: ikram.shah@morganstanley.com

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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Amount required to be set aside pursuant to law, rule or regulation of a foreign governo or a rule of a self-regulatory organization authorized thereunder</td>
<td>0 [7305]</td>
</tr>
</tbody>
</table>

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **Cash** 6,641,921,170 [7315]
   - **Securities (at market)** 2,987,872,891 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - **-595,521,440** [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade** 27,601,357 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade** -19,066,201 [7337]
   - **Net equity (deficit) (add lines 1. 2. and 3.)** 9,042,807,777 [7345]

4. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **-249,660,148** [7351]
   - **Less: amount offset by customer owned securities** -244,900,958 [7352]
   - **4,759,190** [7354]

5. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - **9,047,566,967** [7355]

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - **9,047,566,967** [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States** 45,769,615 [7500]
   - **B. Other banks qualified under Regulation 30.7** 425,867,011 [7520] 471,636,626 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States** 1,004,841,231 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7** 87,972,135 [7560] 1,092,813,366 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash** 32,763,616 [7580]
   - **B. Securities** 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts** 7,984,365 [7600]
   - **D. Value of long option contracts** 0 [7610]
   - **E. Value of short option contracts** 0 [7615] 40,747,981 [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** 6,390,580,409 [7700]
   - **B. Securities** 1,895,059,525 [7710]
   - **C. Unrealized gain (loss) on open futures contracts** -603,505,805 [7720]
   - **D. Value of long option contracts** 27,601,357 [7730]
   - **E. Value of short option contracts** -19,066,201 [7735] 7,690,669,285 [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**
   - **9,295,867,258** [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **248,300,291** [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**
    - **108,300,291** [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash
     - 14,756,926,980 [7010]
   - B. Securities (at market)
     - 9,866,976,964 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 2,134,299,778 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - 604,280,806 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - -570,149,007 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 26,792,335,521 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 260,479,312 [7045]
   - Less: amount offset by customer securities
     - -259,680,525 [7047] 798,787 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 26,793,134,308 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash
     - 2,753,224,627 [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)
     - 2,756,198,193 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - 14,617,577,994 [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)
     - 7,110,778,771 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 82,758,121 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
      - 604,280,806 [7132]
    - B. Value of open short option contracts
      - -570,149,007 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - 25,926,567 [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)**
    - 27,380,596,072 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 587,461,764 [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**
    - 352,461,764 [7198]
Statement of Cleared Swaps Customer Segregation Requirements

1. Net ledger balance
   A. Cash: 1,413,558,179 [8500]
   B. Securities (at market): 9,272,189,682 [8510]

2. Net unrealized profit (loss) in open cleared swaps: 16,459,550,293 [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): 27,145,298,154 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities
   91,229,560 [8560] - 90,017,280 = 1,212,280 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   27,146,510,434 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash: 4,410,509,135 [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): 40,738,272 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash: 13,830,508,618 [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): 9,231,451,410 [8650]

9. Net settlement from (to) derivatives clearing organizations: 69,987,247 [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): 27,583,194,682 [8720]


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