INITIAL
End Date: 4/11/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/12/2023
Name of Company: Morgan Stanley & Co. LLC

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

   235,000,000
   0 0

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

   140,000,000
   0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
   a. Minimum dollar amount: ; or
   b. Minimum percentage of cleared swaps customer collateral required: % ; or
   c. Dollar amount range between: and; or
   d. Percentage range of cleared swaps customer collateral required between: % and %.

   92,000,000
   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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **Cash**
   - **Securities (at market)**

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

3. **Exchange traded options**
   - Market value of open option contracts purchased on a foreign board of trade
   - Market value of open contracts granted (sold) on a foreign board of trade

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

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities

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

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

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - Banks located in the United States
   - Other banks qualified under Regulation 30.7

2. **Securities**
   - In safekeeping with banks located in the United States
   - In safekeeping with other banks qualified under Regulation 30.7

3. **Equities with registered futures commission merchants**
   - **Cash**
   - **Securities**
   - Unrealized gain (loss) on open futures contracts
   - Value of long option contracts
   - Value of short option contracts

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **Cash**
   - **Securities**
   - Amount due to (from) clearing organization - daily variation
   - Value of long option contracts
   - Value of short option contracts

5. **Amounts held by members of foreign boards of trade**
   - **Cash**
   - **Securities**
   - Unrealized gain (loss) on open futures contracts
   - Value of long option contracts
   - Value of short option contracts

6. **Amounts with other depositories designated by a foreign board of trade**

7. **Segregated funds on hand**

8. **Total funds in separate section 30.7 accounts**

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

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **A. Cash**: 12,312,559,903 [7010]
   - **B. Securities (at market)**: 10,034,399,019 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 4,571,480,184 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 668,698,064 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -611,942,160 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,975,195,010 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 277,519,036 [7045]
   - Less: amount offset by customer securities: -274,391,155 [7047]
   - **3,127,881** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 26,978,322,891 [7060]

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**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 2,562,707,855 [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)**: 3,466,105,326 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 14,782,245,668 [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)**: 6,568,293,693 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 103,661,277 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 668,698,064 [7132]
    - **B. Value of open short option contracts**: -611,942,160 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 24,368,609 [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)**: 27,564,138,332 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 585,815,441 [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**: 350,815,441 [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 2,409,858,701 [8500]
   B. Securities (at market) 9,593,853,531 [8510]

2. Net unrealized profit (loss) in open cleared swaps 15,365,488,209 [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]
   C. Net Equity (deficit) (add lines 1, 2, and 3) 27,369,200,441 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities 90,988,108
   1,138,041

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,370,338,482 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,060,864,780 [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) 11,817,624 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 15,098,642,020 [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) 9,582,035,907 [8650]

8. Net settlement from (to) derivatives clearing organizations -16,963,289 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 27,736,397,042 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 366,058,560 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 274,058,560 [8770]