INITIAL
End Date: 4/13/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/14/2023
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: $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 self-regulatory organization authorized thereunder: 0

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **Cash**: 5,836,629,602
   - **Securities (at market)**: 3,035,310,581

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 370,862,611

3. **Exchange traded options**
   - Market value of open option contracts purchased on a foreign board of trade: 23,989,056
   - Market value of open contracts granted (sold) on a foreign board of trade: -15,071,213

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,251,720,637

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: Amount offset by customer owned securities: -261,275,314

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,252,725,854

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: 154,750,216
   - Other banks qualified under Regulation 30.7: 289,027,141

2. **Securities**
   - In safekeeping with banks located in the United States: 1,241,518,685
   - In safekeeping with other banks qualified under Regulation 30.7: 81,441,250

3. **Equities with registered futures commission merchants**
   - Cash: 34,822,264
   - Securities: 0
   - Unrealized gain (loss) on open futures contracts: 15,602,113
   - Value of long option contracts: 0
   - Value of short option contracts: 0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Cash: 0
   - Securities: 0
   - Amount due to (from) clearing organization - daily variation: 0
   - Value of long option contracts: 0
   - Value of short option contracts: 0

5. **Amounts held by members of foreign boards of trade**
   - Cash: 5,624,893,365
   - Securities: 1,712,350,646
   - Unrealized gain (loss) on open futures contracts: 355,260,498
   - Value of long option contracts: 23,989,056
   - Value of short option contracts: -15,071,213

6. **Amounts with other depositories designated by a foreign board of trade**
   - Cash: 0

7. **Segregated funds on hand**
   - 0

8. **Total funds in separate section 30.7 accounts**: 9,518,584,021

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement page 1 from Line 8)**
   - Management Target Amount for Excess funds in separate section 30.7 accounts: 140,000,000
   - Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target: 125,858,167
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash 11,990,847,345 [7010]
   - B. Securities (at market) 10,011,763,476 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 4,945,926,980 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market 700,619,056 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market -635,810,295 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 27,013,346,562 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 486,301,122 [7045]
   Less: amount offset by customer securities -485,856,632 [7047] 444,490 [7050]

6. Amount required to be segregated (add lines 4 and 5) 27,013,791,052 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   - A. Cash 2,760,935,015 [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) 3,601,284,400 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash 14,769,196,042 [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) 6,410,479,076 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -30,061,018 [7130]

10. Exchange traded options
    - A. Value of open long option contracts 700,619,056 [7132]
    - B. Value of open short option contracts -635,810,295 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity 24,091,537 [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) 27,600,733,813 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 586,942,761 [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 351,942,761 [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 [8500] 2,675,179,911
   B. Securities (at market) [8510] 9,505,795,793

2. Net unrealized profit (loss) in open cleared swaps [8520] 15,451,542,190

3. Cleared swaps options
   A. Market value of open cleared swaps option contracts purchased [8530] 0
   B. Market value of open cleared swaps option contracts granted (sold) [8540] 0

4. Net Equity (deficit) (add lines 1, 2, and 3) [8550] 27,632,517,894

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount [8560] 138,307,952
   Less: amount offset by customer owned securities [8570] -135,019,362
   [8580] 3,288,590

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) [8590] 27,635,806,484

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash [8600] 3,572,831,504
   B. Securities representing investments of cleared swaps customers' funds (at market) [8610] 0
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) [8620] 52,799,689

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash [8630] 14,713,879,683
   B. Securities representing investments of cleared swaps customers' funds (at market) [8640] 0
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) [8650] 9,452,996,104

9. Net settlement from (to) derivatives clearing organizations [8660] 205,376,316

10. Cleared swaps options
    A. Value of open cleared swaps long option contracts [8670] 0
    B. Value of open cleared swaps short option contracts [8680] 0

11. Net equities with other FCMs
    A. Net liquidating equity [8690] 0
    B. Securities representing investments of cleared swaps customers' funds (at market) [8700] 0
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) [8710] 0

12. Cleared swaps customer funds on hand
    A. Cash [8715] 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

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) [8720] 27,997,883,296

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) [8730] 362,076,812

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