INITIAL
End Date: 4/17/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/18/2023
FCM's Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 

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

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

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

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: 5,670,252,061 \[7315\]
   - B. Securities (at market): 3,073,471,727 \[7317\]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 421,339,313 \[7325\]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 22,003,791 \[7335\]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -15,594,877 \[7337\]

4. Net equity (deficit) (add lines 1, 2, and 3.): 9,171,472,015 \[7345\]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 273,915,575 \[7351\]
   - Less: amount offset by customer owned securities: -273,002,702 \[7352\]
   - 912,873 \[7354\]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 9,172,384,888 \[7355\]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 9,172,384,888 \[7360\]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 121,375,127 \[7500\]
   - B. Other banks qualified under Regulation 30.7: 284,430,258 \[7520\] 405,805,385 \[7530\]

2. Securities
   - A. In safekeeping with banks located in the United States: 1,247,034,067 \[7540\]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 101,496,134 \[7560\] 1,348,530,201 \[7570\]

3. Equities with registered futures commission merchants
   - A. Cash: 35,199,727 \[7580\]
   - B. Securities: 0 \[7590\]
   - C. Unrealized gain (loss) on open futures contracts: 14,997,839 \[7600\]
   - D. Value of long option contracts: 0 \[7610\]
   - E. Value of short option contracts: 0 \[7615\] 50,197,566 \[7620\]

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: 5,448,464,736 \[7700\]
   - B. Securities: 1,724,941,526 \[7710\] 406,341,474 \[7720\]
   - C. Unrealized gain (loss) on open futures contracts: 22,003,791 \[7730\]
   - D. Value of long option contracts: -15,594,877 \[7735\] 7,586,156,650 \[7740\]
   - E. Value of short option contracts: 0 \[7745\] 0 \[7750\]

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: 9,390,689,802 \[7770\]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 218,304,914 \[7780\]

10. Management Target Amount for Excess funds in separate section 30.7 accounts: 140,000,000 \[7785\]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target: 78,304,914 \[7790\]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash** 12,589,968,255 [7010]
   - **B. Securities (at market)** 10,012,289,350 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 3,810,070,002 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** 653,179,560 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -568,204,227 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 26,497,302,940 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 574,290,389 [7045]
   - **Less: amount offset by customer securities** -573,218,406 [7047] 1,071,983 [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 26,498,374,923 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash** 2,354,374,039 [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)** 3,091,160,308 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash** 14,364,588,082 [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)** 6,921,129,042 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** 249,082,408 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts** 653,179,560 [7132]
    - **B. Value of open short option contracts** -568,204,227 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity** 19,020,059 [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)** 27,084,329,271 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 585,954,348 [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** 350,954,348 [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
   - **Cash**: 1,785,288,278
   - **Securities (at market)**: 9,461,270,775

2. Net unrealized profit (loss) in open cleared swaps
   - **Cash**: 16,790,475,867

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - **Cash**: 185,615,857
   - **Securities**: -180,260,032

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - **Cash**: 28,042,390,745

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   - A. **Cash**: 3,915,076,851
   - 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): 264,767,093

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. **Cash**: 14,479,821,729
   - 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): 9,196,503,682

8. Net settlement from (to) derivatives clearing organizations
   - **Cash**: 472,106,881

9. Cleared swaps options
   - A. Value of open cleared swaps long option contracts: 0
   - B. Value of open cleared swaps short option contracts: 0

10. Net equities with other FCMs
    - A. Net liquidating equity: 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

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

12. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    - **Cash**: 28,328,276,236

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - **Cash**: 285,885,491

14. Management Target Amount for Excess funds in cleared swaps segregated accounts
    - **Cash**: 92,000,000

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management
    - **Cash**: 193,885,491