INITIAL
End Date: 4/19/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/20/2023
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: $0 and $0
- Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: $140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: $0 and $0
- Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: $92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: $0 and $0
- 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

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash 5,591,494,796 [7315]
   - B. Securities (at market) 3,044,540,944 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 431,020,529 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade 21,194,978 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -12,863,173 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,075,388,074 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 264,047,339 [7351]
   - Less: amount offset by customer owned securities -261,144,762 [7352] 2,902,577 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,078,290,651 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,078,290,651 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States 204,698,194 [7500]
   - B. Other banks qualified under Regulation 30.7 228,857,843 [7520] 433,556,037 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States 1,195,069,560 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 112,416,434 [7560] 1,307,485,994 [7570]

3. Equities with registered futures commission merchants
   - A. Cash 35,091,018 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 14,170,656 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 49,261,674 [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 5,361,834,768 [7700]
   - B. Securities 1,737,054,949 [7710]
   - C. Unrealized gain (loss) on open futures contracts 416,849,874 [7720]
   - D. Value of long option contracts 21,194,978 [7730]
   - E. Value of short option contracts -12,863,173 [7735] 7,524,071,396 [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 9,314,375,101 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 236,084,450 [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 96,084,450 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - **A. Cash**: $12,869,231,035
   - **B. Securities (at market)**: $10,051,563,199

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $3,604,406,415

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $670,081,085
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -$587,297,049

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $26,607,984,685

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $407,544,542
   - **Less: amount offset by customer securities**: -$404,738,799

6. **Amount required to be segregated (add lines 4 and 5)**: $26,610,790,428

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: $2,520,900,495
   - **B. Securities representing investments of customers' funds (at market)**: $0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $2,497,295,106

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $14,354,539,358
   - **B. Securities representing investments of customers' funds (at market)**: $0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $7,554,268,093

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $161,323,208

10. **Exchange traded options**
    - **A. Value of open long option contracts**: $670,081,085
    - **B. Value of open short option contracts**: -$587,297,049

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $25,370,448
    - **B. Securities representing investments of customers' funds (at market)**: $0
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $0

12. **Segregated funds on hand**: $0

13. **Total amount in segregation (add lines 7 through 12)**: $27,196,480,744

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $350,690,316

15. **Management Target Amount for Excess funds in segregation**: $235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: $350,690,316
### Daily Segregation - Swaps Statement

**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: \(1,315,449,594\) [8500]
   - B. Securities (at market): \(9,230,476,304\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: \(16,882,824,142\) [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)**: \(27,428,750,040\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: \(-94,222,218\) [8570] \(1,121,889\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: \(27,429,871,929\) [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(3,799,704,674\) [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): \(46,508,668\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(14,664,011,297\) [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): \(9,183,967,636\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**: \(38,076,912\) [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)**: \(27,732,269,187\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: \(302,397,258\) [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**: \(210,397,258\) [8770]