INITIAL
End Date: 4/27/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/28/2023
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 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash** 6,117,574,434 [7315]
   - **B. Securities (at market)** 3,011,608,500 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 10,013,958 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade** 16,380,452 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade** -11,929,173 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 9,143,648,171 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities** -291,100,290 [7352] 1,579,155 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 9,145,227,326 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 9,145,227,326 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States** 80,716,762 [7500]
   - **B. Other banks qualified under Regulation 30.7** 375,707,991 [7520] 456,424,753 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States** 1,174,203,915 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7** 101,941,660 [7560] 1,276,145,575 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash** 35,304,450 [7580]
   - **B. Securities** 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts** 13,199,064 [7600]
   - **D. Value of long option contracts** 0 [7610]
   - **E. Value of short option contracts** 0 [7615] 48,503,514 [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** 6,110,603,775 [7700]
   - **B. Securities** 1,735,462,926 [7710]
   - **C. Unrealized gain (loss) on open futures contracts** -3,185,106 [7720]
   - **D. Value of long option contracts** 16,380,452 [7730]
   - **E. Value of short option contracts** -11,929,173 [7735] **7,847,332,874** [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** 9,628,406,716 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 483,179,390 [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** 343,179,390 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   A. Cash 13,256,636,801 [7010]
   B. Securities (at market) 10,102,193,408 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 3,744,223,436 [7030]

3. **Exchange traded options**
   A. Add market value of open option contracts purchased on a contract market 709,076,075 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -656,264,575 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 27,155,865,145 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 932,761,923 [7045]
   Less: amount offset by customer securities -930,420,947 [7047] 2,340,976 [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 27,158,206,121 [7060]

7. **Deposited in segregated funds bank accounts**
   A. Cash 2,967,442,990 [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) 2,423,741,101 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   A. Cash 14,398,779,506 [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) 7,678,452,307 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** 194,765,496 [7130]

10. **Exchange traded options**
    A. Value of open long option contracts 709,076,075 [7132]
    B. Value of open short option contracts -656,264,575 [7133]

11. **Net equities with other FCMs**
    A. Net liquidating equity 28,067,289 [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)** 27,744,060,189 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 585,854,068 [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 350,854,068 [7198]
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 3,211,001,666 [8500]
   - B. Securities (at market) 9,887,491,668 [8510]

2. **Net unrealized profit (loss) in open cleared swaps** 15,870,065,871 [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)** 28,968,599,205 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities 228,315,305 [8560]
   - Net settlement from (to) derivatives clearing organizations -227,129,398 [8570] 1,185,907 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)** 28,969,745,112 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash 4,381,305,959 [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) 80,405,973 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash 14,431,735,547 [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) 9,807,085,695 [8650]

9. **Net settlement from (to) derivatives clearing organizations** 570,775,331 [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 0 [8715]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)** 29,271,308,505 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)** 301,563,393 [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** 209,563,393 [8770]