INITIAL
End Date: 5/18/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/19/2023
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
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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 rule of a self-regulatory organization authorized thereunder 0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash 6,087,010,626 [7315]
   B. Securities (at market) 2,861,452,021 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 548,526,102 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 10,126,316 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -8,153,571 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,498,961,494 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -165,936,894 [7352] 1,419,318
   [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5) 9,500,380,812 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,500,380,812 [7360]

8. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS
   1. Cash in banks
      A. Banks located in the United States 389,904,542 [7500]
      B. Other banks qualified under Regulation 30.7 249,625,762 [7520] 639,530,304 [7530]

   2. Securities
      A. In safekeeping with banks located in the United States 1,080,385,468 [7540]
      B. In safekeeping with other banks qualified under Regulation 30.7 98,793,709 [7560] 1,179,179,177
      [7570]

   3. Equities with registered futures commission merchants
      A. Cash 43,227,679 [7580]
      B. Securities 0 [7590]
      C. Unrealized gain (loss) on open futures contracts 8,660,512 [7600]
      D. Value of long option contracts 0 [7610]
      E. Value of short option contracts 0 [7615] 51,888,191 [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 5,621,536,104 [7700]
      B. Securities 1,682,272,843 [7710]
      C. Unrealized gain (loss) on open futures contracts 539,865,590 [7720]
      D. Value of long option contracts 10,126,316 [7730]
      E. Value of short option contracts 8,153,571 [7735] 7,845,647,282 [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 9,716,244,954 [7770]
   9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 215,864,142 [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 75,864,142 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: 14,363,327,404 [7010]
   - B. Securities (at market): 10,095,914,216 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 2,350,318,240 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 690,324,945 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -644,959,629 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): 26,854,925,176 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 677,476,034 [7045]
   - Less: amount offset by customer securities: -675,998,046 [7047] 1,477,988 [7050]

6. Amount required to be segregated (add lines 4 and 5): 26,856,403,164 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   - A. Cash: 2,394,580,365 [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): 2,611,371,323 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 14,740,483,324 [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): 7,484,542,893 [7120]


10. Exchange traded options
    - A. Value of open long option contracts: 690,324,945 [7132]
    - B. Value of open short option contracts: -644,959,629 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 29,553,393 [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): 27,442,451,909 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 586,048,745 [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: 351,048,745 [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
   \[ \text{5,321,280,184} \] [8500]
   B. Securities (at market)
   \[ \text{9,853,024,847} \] [8510]

2. Net unrealized profit (loss) in open cleared swaps
   \[ \text{14,117,227,070} \] [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)
   \[ \text{29,291,532,101} \] [8550]

5. Accounts liquidating to a deficit and accounts with
debit balances - gross amount
   \[ \text{187,169,384} \] [8560]
Less: amount offset by customer owned securities
   \[ -186,035,064 \] [8570]
   \[ \text{1,134,320} \] [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   \[ \text{29,292,666,421} \] [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash
   \[ \text{4,897,182,411} \] [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)
   \[ \text{20,317,003} \] [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregrated accounts
   A. Cash
   \[ \text{14,362,570,650} \] [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)
   \[ \text{9,832,707,844} \] [8650]

9. Net settlement from (to) derivatives clearing organizations
   \[ \text{462,416,990} \] [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)
    \[ \text{29,575,194,898} \] [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    \[ \text{282,528,477} \] [8730]

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

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)
Management
    \[ \text{190,528,477} \] [8770]