INITIAL
End Date:5/30/2023
Firm Name:Morgan Stanley & Co LLC
Form:Dual Seg - FOCUS II
Submit Date:5/31/2023
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: ; or 235,000,000
   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 140,000,000
   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 92,000,000
   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 6,085,672,994 [7315]
   B. Securities (at market) 2,872,398,150 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 204,441,484 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 10,252,127 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -9,483,878 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,163,280,877 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 258,244,530 [7351]
   Less: amount offset by customer owned securities -253,820,192 [7352]
   4,424,338 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,167,705,215 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,167,705,215 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 94,969,132 [7500]
   B. Other banks qualified under Regulation 30.7 247,069,142 [7520] 342,038,274 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,132,046,477 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 109,749,286 [7560] 1,241,795,763 [7570]

3. Equities with registered futures commission merchants
   A. Cash 51,687,232 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -211,883 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 51,475,349 [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 5,971,752,062 [7700]
   B. Securities 1,630,602,386 [7710]
   C. Unrealized gain (loss) on open futures contracts 204,653,367 [7720]
   D. Value of long option contracts 10,252,127 [7730]
   E. Value of short option contracts -9,483,878 [7735] 7,807,776,064 [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 9,443,085,450 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 275,380,235 [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 135,380,235 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 15,506,765,348 [7010]
   B. Securities (at market) 11,307,140,228 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,174,211,832 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 793,426,368 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -759,049,970 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 28,022,493,806 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 1,290,861,112 [7045]
   Less: amount offset by customer securities -1,288,855,321 [7047] 2,005,791 [7050]

6. Amount required to be segregated (add lines 4 and 5) 28,024,499,597 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 3,980,783,427 [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) 2,109,873,061 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,149,858,657 [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) 9,197,267,167 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 111,428,088 [7130]

10. Exchange traded options
    A. Value of open long option contracts 793,426,368 [7132]
    B. Value of open short option contracts -759,049,970 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 26,654,179 [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) 28,610,240,977 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 585,741,380 [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 350,741,380 [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 **2,851,701,464** [8500]
   
   B. Securities (at market) **9,625,385,569** [8510]

2. **Net unrealized profit (loss) in open cleared swaps** **15,285,755,125** [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)** **27,762,842,158** [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** **235,400,873** [8560]

   Less: amount offset by customer owned securities **-232,835,526**

   **2,565,347** [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)** **27,765,407,505** [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**

   A. Cash **4,902,770,115** [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) **13,688,404** [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**

   A. Cash **14,702,203,334** [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) **9,611,697,165** [8650]

9. **Net settlement from (to) derivatives clearing organizations** **-515,882,743** [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)** **28,714,476,275** [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)** **949,068,770** [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** **857,068,770** [8770]