INITIAL
End Date: 6/14/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/15/2023
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**
   - **B. Securities (at market)**

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 84,350,406 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**
   - **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 9,917,017,222 [7345]

4. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -153,702,515 [7352] 2,132,229 [7354]

5. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - **Method (add lines 4 and 5)**
   - 9,919,149,451 [7355]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**
   - **B. Other banks qualified under Regulation 30.7**

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
   - **B. In safekeeping with other banks qualified under Regulation 30.7**

3. **Equities with registered futures commission merchants**
   - **A. Cash**
   - **B. Securities**
   - **C. Unrealized gain (loss) on open futures contracts**
   - **D. Value of long option contracts**
   - **E. Value of short option contracts**

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **A. Cash**
   - **B. Securities**
   - **C. Amount due to (from) clearing organization - daily variation**
   - **D. Value of long option contracts**
   - **E. Value of short option contracts**

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**
   - **B. Securities**
   - **C. Unrealized gain (loss) on open futures contracts**
   - **D. Value of long option contracts**
   - **E. Value of short option contracts**

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**
   - 10,427,776,657 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 508,627,206 [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**
    - 368,627,206 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 18,437,445,973 [7010]
   - **B. Securities (at market)**: 10,128,104,564 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: -364,254,320 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 639,487,003 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -579,265,274 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 28,261,517,946 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 272,543,249 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 28,262,624,261 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**: 3,469,312,576 [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)**: 2,214,061,810 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 15,276,912,935 [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)**: 7,914,042,754 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -82,091,208 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 639,487,003 [7132]
    - **B. Value of open short option contracts**: -579,265,274 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 23,714,862 [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)**: 28,876,175,458 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 613,551,197 [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**: 378,551,197 [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: 2,235,605,651 [8500]
   - B. Securities (at market): 9,860,688,423 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 15,276,590,278 [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)**: 27,372,884,352 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -60,657,898 [8570] 1,098,087 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 27,373,982,439 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,793,319,413 [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): 23,544,574 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 14,273,279,935 [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): 9,837,143,849 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -252,056,569 [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)**: 27,675,231,202 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 301,248,763 [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**: 209,248,763 [8770]