INITIAL
End Date: 12/2/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/5/2022
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:

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**

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

4. **Net equity (deficit) (add lines 1. 2. and 3.)**

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   Less: amount offset by customer owned securities

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

**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**

7. **Segregated funds on hand**

8. **Total funds in separate section 30.7 accounts**

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
### Daily Segregation - Segregation Statement

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

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<td><strong>Net ledger balance</strong></td>
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<td><strong>B. Securities (at market)</strong></td>
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<td>2.</td>
<td><strong>Net unrealized profit (loss) in open futures contracts traded on a contract market</strong></td>
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<td><strong>FUNDS IN SEGREGATED ACCOUNTS</strong></td>
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<td><strong>A. Cash</strong></td>
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<td><strong>C. Securities held for particular customers or option customers in lieu of cash (at market)</strong></td>
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<td><strong>Net equities with other FCMs</strong></td>
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<td><strong>A. Net liquidating equity</strong></td>
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<td><strong>B. Securities representing investments of customers’ funds (at market)</strong></td>
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<td><strong>Excess</strong></td>
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**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: \(3,725,730,126\) [8500]
   - B. Securities (at market): \(9,378,282,369\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \(13,801,945,292\) [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. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(26,905,957,787\) [8550]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \(26,907,069,836\) [8560]

6. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: \(3,822,354,542\) [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): \(11,768,400\) [8620]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(14,297,752,208\) [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): \(9,366,513,969\) [8650]

8. **Net settlement from (to) derivatives clearing organizations**
   - \(-223,685,134\) [8660]

9. **Net equities with other FCMs**
   - A. Net liquidating equity: \(0\) [8670]
   - B. Securities representing investments of cleared swaps customers' funds (at market): \(0\) [8680]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): \(0\) [8710]

10. **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): \(0\)

11. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - \(27,274,703,985\) [8720]

12. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \(367,634,149\) [8730]

13. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - \(92,000,000\) [8760]

14. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - \(275,634,149\) [8770]