INITIAL
End Date: 12/13/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/14/2022
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Daily Segregation - Cover Page

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**

<table>
<thead>
<tr>
<th>Description</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Foreign Futures and Foreign Options Secured Amounts</td>
<td>0 [7305]</td>
</tr>
<tr>
<td>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</td>
<td></td>
</tr>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>6,310,906,824 [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>3,199,999,996 [7317]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>248,547,246 [7325]</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>29,177,988 [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-14,227,613 [7337]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>9,774,404,441 [7345]</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>227,347,819 [7351]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-225,596,718 [7352]</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>9,776,155,542 [7355]</td>
</tr>
<tr>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6</td>
<td>9,776,155,542 [7360]</td>
</tr>
</tbody>
</table>

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

<table>
<thead>
<tr>
<th>Description</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Cash in banks</td>
<td></td>
</tr>
<tr>
<td>A. Banks located in the United States</td>
<td>146,126,031 [7500]</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>251,369,729 [7520]</td>
</tr>
<tr>
<td></td>
<td>397,495,760 [7530]</td>
</tr>
<tr>
<td>2. Securities</td>
<td></td>
</tr>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>685,367,210 [7540]</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>142,152,489 [7560]</td>
</tr>
<tr>
<td></td>
<td>827,519,699 [7570]</td>
</tr>
<tr>
<td>3. Equities with registered futures commission merchants</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>27,922,164 [7580]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7590]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>1,379,040 [7600]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7610]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7615]</td>
</tr>
<tr>
<td></td>
<td>29,301,204 [7620]</td>
</tr>
<tr>
<td>4. Amounts held by clearing organizations of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0 [7640]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7650]</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0 [7660]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7670]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7675]</td>
</tr>
<tr>
<td></td>
<td>0 [7680]</td>
</tr>
<tr>
<td>5. Amounts held by members of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>6,103,608,421 [7700]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>2,372,480,297 [7710]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>247,168,206 [7720]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>29,177,988 [7730]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-14,227,613 [7735]</td>
</tr>
<tr>
<td></td>
<td>8,738,207,299 [7740]</td>
</tr>
<tr>
<td>6. Amounts with other depositories designated by a foreign board of trade</td>
<td>0 [7760]</td>
</tr>
<tr>
<td>7. Segregated funds on hand</td>
<td>0 [7765]</td>
</tr>
<tr>
<td>8. Total funds in separate section 30.7 accounts</td>
<td>9,992,523,962 [7770]</td>
</tr>
<tr>
<td>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>216,368,420 [7380]</td>
</tr>
<tr>
<td>10. Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000 [7780]</td>
</tr>
<tr>
<td>11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>76,368,420 [7785]</td>
</tr>
</tbody>
</table>
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash
     - Value: 16,357,235,727 [7010]
   - B. Securities (at market)
     - Value: 10,449,425,573 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Value: 2,184,197,731 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - Value: 1,014,650,276 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - Value: -929,932,493 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - Value: 29,075,576,814 [7040]

5. ** Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities
     - Value: -396,220,419 [7047]
   - Value: 4,109,538 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - Value: 29,079,686,352 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - A. Cash
     - Value: 3,945,046,721 [7070]
   - B. Securities representing investments of customers’ funds (at market)
     - Value: 0 [7080]
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - Value: 4,132,909,362 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - Value: 14,994,061,095 [7100]
   - B. Securities representing investments of customers’ funds (at market)
     - Value: 0 [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - Value: 6,316,516,211 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - Value: -18,612,996 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
      - Value: 1,014,650,276 [7132]
    - B. Value of open short option contracts
      - Value: -929,932,493 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - Value: 11,827,296 [7140]
    - B. Securities representing investments of customers’ funds (at market)
      - Value: 0 [7160]
    - C. Securities held for particular customers or option customers in lieu of cash (at market)
      - Value: 0 [7170]

12. **Segregated funds on hand**
    - Value: 0 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - Value: 29,466,465,472 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Value: 386,779,120 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - Value: 235,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess
      - Value: 151,779,120 [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: \(3,142,962,933\) [8500]
   - B. Securities (at market): \(9,395,255,445\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: \(13,665,215,700\) [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)**: \(26,203,434,078\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \(288,040,864\) [8560]
   - Less: amount offset by customer owned securities: \(-286,749,663\) [8570] \(1,291,201\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: \(26,204,725,279\) [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(3,414,269,200\) [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): \(11,610,558\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(15,264,448,867\) [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): \(9,383,644,887\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**: \(-769,376,659\) [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)**: \(27,304,596,853\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: \(1,099,871,574\) [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**: \(1,007,871,574\) [8770]