INITIAL
End Date: 12/16/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/19/2022
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: ; 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**: $6,474,574,765 [7315]
   - B. **Securities (at market)**: $3,226,205,777 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: $-485,421,349 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**: $26,543,393 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**: $-12,925,874 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: $9,228,976,712 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - = $416,135,730 [7351]
     - $414,818,746 [7352]
     - $1,316,984 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: $9,230,293,696 [7355]

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**: $37,803,527 [7500]
   - B. **Other banks qualified under Regulation 30.7**: $225,784,708 [7520]
       - $263,588,235 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: $755,334,274 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: $140,961,157 [7560]
       - $996,295,431 [7570]

3. **Equities with registered futures commission merchants**
   - A. **Cash**: $28,395,332 [7580]
   - B. **Securities**: $0 [7590]
   - C. **Unrealized gain (loss) on open futures contracts**: $-244,737 [7600]
   - D. **Value of long option contracts**: $0 [7610]
   - E. **Value of short option contracts**: $0 [7615]
       - $28,150,595 [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**: $6,400,373,638 [7700]
   - B. **Securities**: $2,329,910,347 [7710]
   - C. **Unrealized gain (loss) on open futures contracts**: $-485,176,612 [7720]
   - D. **Value of long option contracts**: $26,543,393 [7730]
   - E. **Value of short option contracts**: $-12,925,874 [7735]
       - $8,258,724,892 [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**: $9,446,759,153 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - $216,465,457 [7830]

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**
   - $76,465,457 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 15,554,856,275 [7010]
   - **B. Securities (at market)**: 10,370,059,585 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 916,238,401 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 939,743,265 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -675,685,170 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 27,105,212,356 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 684,313,280 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 27,108,778,429 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 2,086,336,226 [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)**: 4,193,531,759 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 14,640,939,220 [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)**: 6,176,527,826 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 133,967,795 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 939,743,265 [7132]
    - **B. Value of open short option contracts**: -675,685,170 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 13,087,589 [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)**: 27,508,448,510 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 399,670,081 [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**: 164,670,081 [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 3,696,226,538 [8500]
   B. Securities (at market) 9,369,334,456 [8510]

2. Net unrealized profit (loss) in open cleared swaps 13,557,578,519 [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) 26,623,139,513 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities 202,720,078 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,624,388,466 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,609,613,620 [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) 86,919,186 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,190,856,179 [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) 9,282,415,270 [8650]

9. Net settlement from (to) derivatives clearing organizations -163,514,314 [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) 27,006,289,941 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 381,901,475 [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 289,901,475 [8770]