INITIAL
End Date: 12/19/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/20/2022
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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
<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td>0 (7305)</td>
</tr>
<tr>
<td>1.</td>
<td>Cash</td>
<td>6,539,519,733 (7315)</td>
</tr>
<tr>
<td>1.</td>
<td>Securities (at market)</td>
<td>3,236,561,532 (7317)</td>
</tr>
<tr>
<td>2</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>-495,543,777 (7325)</td>
</tr>
<tr>
<td>3</td>
<td>Exchange traded options</td>
<td>9,293,809,689 (7345)</td>
</tr>
<tr>
<td>3.</td>
<td>Market value of open option contracts purchased on a foreign board of trade</td>
<td>24,990,937 (7335)</td>
</tr>
<tr>
<td>3.</td>
<td>Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-11,718,736 (7337)</td>
</tr>
<tr>
<td>4</td>
<td>Net equity (deficit) (add lines 1, 2, and 3.)</td>
<td>295,664,674 (7351)</td>
</tr>
<tr>
<td>4.</td>
<td>Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>-294,516,883 (7352)</td>
</tr>
<tr>
<td>4.</td>
<td>Less: amount offset by customer owned securities</td>
<td>1,147,791 (7354)</td>
</tr>
<tr>
<td>5</td>
<td>Amount required to be set aside as the secured amount - Net Liquidating Equity</td>
<td></td>
</tr>
<tr>
<td>5.</td>
<td>Method (add lines 4 and 5)</td>
<td>9,294,957,480 (7355)</td>
</tr>
<tr>
<td>6</td>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>9,294,957,480 (7360)</td>
</tr>
<tr>
<td>7</td>
<td>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</td>
<td></td>
</tr>
<tr>
<td>1</td>
<td>Cash in banks</td>
<td>82,237,723 (7500)</td>
</tr>
<tr>
<td>1.</td>
<td>Banks located in the United States</td>
<td>283,846,243 (7520)</td>
</tr>
<tr>
<td>1.</td>
<td>Other banks qualified under Regulation 30.7</td>
<td>366,083,966 (7530)</td>
</tr>
<tr>
<td>2</td>
<td>Securities</td>
<td>768,624,426 (7540)</td>
</tr>
<tr>
<td>2.</td>
<td>In safekeeping with banks located in the United States</td>
<td>140,427,815 (7560)</td>
</tr>
<tr>
<td>2.</td>
<td>In safekeeping with other banks qualified under Regulation 30.7</td>
<td>909,052,241 (7570)</td>
</tr>
<tr>
<td>3</td>
<td>Equities with registered futures commission merchants</td>
<td>28,317,621 (7580)</td>
</tr>
<tr>
<td>3.</td>
<td>Cash</td>
<td>0 (7590)</td>
</tr>
<tr>
<td>3.</td>
<td>Securities</td>
<td>0 (7600)</td>
</tr>
<tr>
<td>3.</td>
<td>Unrealized gain (loss) on open futures contracts</td>
<td>-827,538 (7610)</td>
</tr>
<tr>
<td>3.</td>
<td>Value of long option contracts</td>
<td>0 (7615)</td>
</tr>
<tr>
<td>3.</td>
<td>Value of short option contracts</td>
<td>27,490,083 (7620)</td>
</tr>
<tr>
<td>4</td>
<td>Amounts held by clearing organizations of foreign boards of trade</td>
<td>24,990,937 (7730)</td>
</tr>
<tr>
<td>4.</td>
<td>Cash</td>
<td>24,990,937 (7735)</td>
</tr>
<tr>
<td>4.</td>
<td>Securities</td>
<td>2,327,509,291 (7710)</td>
</tr>
<tr>
<td>4.</td>
<td>Unrealized gain (loss) on open futures contracts</td>
<td>-494,716,239 (7720)</td>
</tr>
<tr>
<td>4.</td>
<td>Value of long option contracts</td>
<td>24,990,937 (7730)</td>
</tr>
<tr>
<td>4.</td>
<td>Value of short option contracts</td>
<td>-11,718,736 (7735)</td>
</tr>
<tr>
<td>5</td>
<td>Amounts held by members of foreign boards of trade</td>
<td>8,259,002,182 (7780)</td>
</tr>
<tr>
<td>5.</td>
<td>Cash</td>
<td>8,259,002,182 (7740)</td>
</tr>
<tr>
<td>5.</td>
<td>Securities</td>
<td>2,327,509,291 (7710)</td>
</tr>
<tr>
<td>5.</td>
<td>Unrealized gain (loss) on open futures contracts</td>
<td>-494,716,239 (7720)</td>
</tr>
<tr>
<td>6</td>
<td>Amounts with other depositories designated by a foreign board of trade</td>
<td>0 (7760)</td>
</tr>
<tr>
<td>6.</td>
<td>Segregated funds on hand</td>
<td>0 (7765)</td>
</tr>
<tr>
<td>7</td>
<td>Total funds in separate section 30.7 accounts</td>
<td>9,561,628,472 (7770)</td>
</tr>
<tr>
<td>8</td>
<td>Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>266,670,992 (7380)</td>
</tr>
<tr>
<td>9</td>
<td>Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000 (7780)</td>
</tr>
<tr>
<td>10</td>
<td>Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>126,670,992 (7785)</td>
</tr>
</tbody>
</table>
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: $15,750,030,874 [7010]
   - **B. Securities (at market)**: $10,306,682,754 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $228,970,036 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $884,701,460 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: $629,835,187 [7033]
   - **Net equity (deficit) (add lines 1, 2 and 3)**: $26,540,549,937 [7040]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $864,885,719 [7045]
   - Less: amount offset by customer securities $861,646,146 [7047] **$3,239,573** [7050]

5. **Amount required to be segregated (add lines 4 and 5)**: $26,543,789,510 [7060]

6. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**: $1,794,358,155 [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)**: $3,917,494,854 [7090]
   - **Margins on deposit with derivatives clearing organizations of contract markets**
     - **A. Cash**: $14,650,865,399 [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)**: $6,389,187,900 [7120]
   - **Net settlement from (to) derivatives clearing organizations of contract markets**: $14,987,213 [7130]

7. **Exchange traded options**
   - **A. Value of open long option contracts**: $884,701,460 [7132]
   - **B. Value of open short option contracts**: $629,835,187 [7133]

8. **Net equities with other FCMs**
   - **A. Net liquidating equity**: $12,507,340 [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]

9. **Segregated funds on hand**: 0 [7150]

10. **Total amount in segregation (add lines 7 through 12)**: $27,034,267,134 [7180]

11. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $490,477,624 [7190]

12. **Management Target Amount for Excess funds in segregation**: $235,000,000 [7194]

13. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: $255,477,624 [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 3,583,861,081 [8500]
   B. Securities (at market) 9,251,342,443 [8510]

2. Net unrealized profit (loss) in open cleared swaps 14,264,640,155 [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) 27,099,843,679 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 146,925,922 [8560]
   Less: amount offset by customer owned securities -145,168,523
   1,757,399 [8570]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,101,601,078 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,807,596,696 [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) 24,804,661 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,854,088,634 [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) 9,226,537,782 [8650]

9. Net settlement from (to) derivatives clearing organizations 590,339,383 [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) 27,503,367,156 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 401,766,078 [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 309,766,078 [8770]