INITIAL
End Date: 12/22/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/23/2022
Name of Company: Morgan Stanley & Co LLC

Contact Name: Ikram Shah

Contact Phone Number: 212-276-0963

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FCM’s Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: 235,000,000 ; or
b. Minimum percentage of customer segregated funds required: 0 ; or
c. Dollar amount range between: 0 0 ; or
d. Percentage range of customer segregated funds required between: 0 0 .

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: 140,000,000 ; or
b. Minimum percentage of customer secured funds required: 0 ; or
c. Dollar amount range between: 0 0 ; or
d. Percentage range of customer secured funds required between: 0 0 .

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: 92,000,000 ; or
b. Minimum percentage of cleared swaps customer collateral required: 0 ; or
c. Dollar amount range between: 0 0 ; or
d. Percentage range of cleared swaps customer collateral required between: 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: 6,333,560,539 [7315]
   - B. Securities (at market): 3,300,156,862 [7317]


3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 24,567,639 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -12,119,616 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 9,399,038,068 [7355]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: -275,417,510 [7354]

   6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 9,401,122,385 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 9,401,122,385 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

#### 1. Cash in banks
   - A. Banks located in the United States: 128,815,810 [7500]
   - B. Other banks qualified under Regulation 30.7: 336,677,092 [7520] 465,492,902 [7530]

#### 2. Securities
   - A. In safekeeping with banks located in the United States: 842,022,498 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 144,928,896 [7560] 986,951,394 [7570]

#### 3. Equities with registered futures commission merchants
   - A. Cash: 29,189,468 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -3,995,254 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 25,194,214 [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: 6,072,288,584 [7700]
   - B. Securities: 2,313,205,468 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -243,132,101 [7720]
   - D. Value of long option contracts: 24,567,639 [7730]
   - E. Value of short option contracts: -12,119,616 [7735] 8,154,809,974 [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: 9,632,448,484 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 231,326,099 [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: 91,326,099 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 16,733,153,922 [7010]
   B. Securities (at market) 10,345,343,978 [7020]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market -342,703,144 [7030]
3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 660,405,589 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -516,206,419 [7033]
4. Net equity (deficit) (add lines 1, 2 and 3) 26,879,993,926 [7040]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 582,661,942 [7045]
   Less: amount offset by customer securities -580,685,109 [7047] 1,976,833 [7050]
6. Amount required to be segregated (add lines 4 and 5) 26,881,970,759 [7060]
7. Deposited in segregated funds bank accounts
   A. Cash 2,775,896,184 [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) 3,395,652,745 [7090]
8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,091,010,634 [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) 6,949,691,233 [7120]
9. Net settlement from (to) derivatives clearing organizations of contract markets -103,846,993 [7130]
10. Exchange traded options
    A. Value of open long option contracts 660,405,589 [7132]
    B. Value of open short option contracts -516,206,419 [7133]
11. Net equities with other FCMs
    A. Net liquidating equity 14,822,885 [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) 27,267,425,858 [7180]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 385,455,099 [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 150,455,099 [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 2,324,158,294 [8500]
   B. Securities (at market) 8,502,051,064 [8510]

2. Net unrealized profit (loss) in open cleared swaps 14,793,647,772 [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) 25,619,857,130 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 111,888,570 [8560]
   Less: amount offset by customer owned securities -110,807,522 [8570] 1,081,048 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,620,938,178 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,173,606,220 [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) 32,528,837 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,403,849,597 [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) 8,469,522,227 [8650]

9. Net settlement from (to) derivatives clearing organizations -65,149,258 [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) 26,014,357,623 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 393,419,445 [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 301,419,445 [8770]