INITIAL
End Date: 12/26/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/27/2022
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):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer segregated funds required between: 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer secured funds required between: 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0
- Percentage range of cleared swaps customer collateral required between: 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>6,275,200,039 [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>3,262,201,187 [7317]</td>
</tr>
</tbody>
</table>

### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

-77,909,184 [7325]

### 3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade: 24,710,494 [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade: -12,152,120 [7337]

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

9,472,050,416 [7343]

### 5. Account liquidating to a deficit and account with a debit balances - gross amount

Less: amount offset by customer owned securities: 239,325,707 [7352] 7,042,985 [7354]

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

9,479,093,401 [7355]

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

9,479,093,401 [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

### 1. Cash in banks

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Banks located in the United States</td>
<td>59,035,357 [7500]</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>204,805,032 [7520] 263,840,389 [7530]</td>
</tr>
</tbody>
</table>

### 2. Securities

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>826,783,365 [7540]</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>144,323,842 [7560] 971,107,207 [7570]</td>
</tr>
</tbody>
</table>

### 3. Equities with registered futures commission merchants

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>29,037,848 [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>-4,188,798 [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] 24,849,050 [7620]</td>
</tr>
</tbody>
</table>

### 4. Amounts held by clearing organizations of foreign boards of trade

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<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] 0 [7680]</td>
</tr>
</tbody>
</table>

### 5. Amounts held by members of foreign boards of trade

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>6,243,403,524 [7700]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>2,291,093,980 [7710]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-73,720,386 [7720]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>24,710,494 [7730]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-12,152,120 [7735] 8,473,335,492 [7740]</td>
</tr>
</tbody>
</table>

### 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

9,733,132,138 [7770]

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

254,038,737 [7780]

### 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

114,038,737 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash: 17,027,153,245 [7010]
   - B. Securities (at market): 10,181,669,961 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: -305,132,484 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 569,940,622 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -358,490,149 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): 27,115,141,195 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 600,504,416 [7045]
   - Less: amount offset by customer securities: -598,522,661 [7050]
   - C. 1,981,755 [7050]

6. Amount required to be segregated (add lines 4 and 5): 27,117,122,950 [7060]

7. Deposited in segregated funds bank accounts
   - A. Cash: 3,054,171,564 [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): 3,395,598,309 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 14,100,755,422 [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): 6,786,071,652 [7120]


10. Exchange traded options
    - A. Value of open long option contracts: 569,940,622 [7132]
    - B. Value of open short option contracts: -358,490,149 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 13,988,689 [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): 27,502,840,923 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 385,717,973 [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: 150,717,973 [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 2,282,687,034 [8500]
   B. Securities (at market) 8,486,242,592 [8510]

2. Net unrealized profit (loss) in open cleared swaps 15,567,895,090 [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) 26,336,824,716 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 119,989,303 [8560]
   Less: amount offset by customer owned securities -118,847,294 [8570] 1,142,009 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,337,966,725 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,392,519,816 [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) 24,952,577 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,289,513,824 [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) 8,461,290,015 [8650]

9. Net settlement from (to) derivatives clearing organizations 567,092,491 [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) 26,735,368,723 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 397,401,998 [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 305,401,998 [8770]