INITIAL
End Date: 1/9/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/10/2023
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
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: 0 and 0
  d. Percentage range of customer segregated funds required between: 0% and 0%

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: $92,000,000
  b. Minimum percentage of cleared swaps customer collateral required: 0%
  c. Dollar amount range between: 0 and 0
  d. Percentage range of cleared swaps customer collateral required between: 0% and 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: 7,052,687,898 [7315]
   - B. Securities (at market): 3,312,156,908 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -81,988,310 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 28,002,641 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -14,407,651 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 10,296,451,486 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -187,174,627 [7352]

   - **6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 10,301,672,093 [7355]

   - **7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 10,301,672,093 [7360]

- **FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 162,785,355 [7500]
   - B. Other banks qualified under Regulation 30.7: 155,398,528 [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 863,560,562 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 146,981,819 [7560]

3. **Equities with registered futures commission merchants**
   - A. Cash: 28,757,823 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,741,442 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 31,499,265 [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] 9,178,622,684 [7740]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 6,948,142,917 [7700]
   - B. Securities: 2,301,614,528 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -8,729,751 [7720]
   - D. Value of long option contracts: 28,002,641 [7730]

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**
   - 10,538,848,213 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 237,176,120 [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**
    - 97,176,120 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 15,442,705,503 [7010]
   - B. Securities (at market): 10,272,992,072 [7020]
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 1,147,242,648 [7030]
3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 567,671,009 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -528,683,310 [7033]
4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,901,927,922 [7040]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 255,428,419 [7045]
   - Less: amount offset by customer securities: -253,256,817 [7047] 2,171,602 [7050]
6. **Amount required to be segregated (add lines 4 and 5)**: 26,904,099,524 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 3,000,565,410 [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): 2,733,340,580 [7090]
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,201,697,748 [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): 7,539,651,492 [7120]
9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -238,406,868 [7130]
10. **Exchange traded options**
    - A. Value of open long option contracts: 567,671,009 [7132]
    - B. Value of open short option contracts: -528,683,310 [7133]
11. **Net equities with other FCMs**
    - A. Net liquidating equity: 14,924,000 [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)**: 27,290,760,061 [7180]
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,660,537 [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**: 151,660,537 [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: 3,270,751,051 [8500]
   - B. Securities (at market): 8,573,110,316 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 13,649,223,178 [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)**
   - 25,493,084,545 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 128,806,066 [8560]
   - Less: amount offset by customer owned securities: -127,523,178
   - 1,282,888

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,494,367,433 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 4,341,229,152 [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): 16,682,888 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 13,550,275,878 [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): 8,556,427,428 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -427,553,245 [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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 26,037,062,101 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 542,694,668 [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**
    - 450,694,668 [8770]