INITIAL
End Date: 1/10/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/11/2023
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: $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 6,987,412,681 [7315]
   - B. Securities (at market) 3,314,276,087 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 6,911,197 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 29,127,612 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -15,454,686 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 10,322,272,891 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities -191,157,705 [7352] 1,966,625 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 10,324,239,516 [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 257,901,210 [7500]
   - B. Other banks qualified under Regulation 30.7 465,663,209 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 874,153,247 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 1,020,258,048 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 28,715,927 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 3,049,463 [7600]
   - D. Value of long option contracts 29,127,612 [7730]

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 6,712,766,992 [7700]
   - B. Securities 2,294,018,040 [7710]
   - C. Unrealized gain (loss) on open futures contracts 3,861,734 [7720]
   - D. Value of long option contracts 29,127,612 [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** 10,542,006,339 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 217,766,823 [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** 77,766,823 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash
     - **14,788,806,569** [7010]
   - B. Securities (at market)
     - **10,328,288,056** [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - **858,166,155** [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market
     - **567,933,670** [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - **-540,981,482** [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - **26,002,212,968** [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer securities
     - **-796,297,601** [7047]
     - **971,790** [7050]

6. Amount required to be segregated (add lines 4 and 5)
   - **26,003,184,758** [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash
     - **2,213,561,644** [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)
     - **2,814,748,633** [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash
     - **13,666,883,714** [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)
     - **7,513,539,423** [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - **138,467,807** [7130]

10. Exchange traded options
    - A. Value of open long option contracts
        - **567,933,670** [7132]
    - B. Value of open short option contracts
        - **-540,981,482** [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity
        - **15,606,322** [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)
    - **26,389,759,731** [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - **386,574,973** [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
        - **151,574,973** [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 3,534,936,572 [8500]
   B. Securities (at market) 8,567,447,493 [8510]

2. Net unrealized profit (loss) in open cleared swaps 14,265,404,476 [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. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount 26,367,788,541 [8550]
   Less: amount offset by customer owned securities -125,540,222 [8570] 1,134,282 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,368,922,823 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,240,091,933 [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) 10,785,853 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,392,188,347 [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) 8,556,661,640 [8650]

8. Net settlement from (to) derivatives clearing organizations 607,511,384 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 26,807,239,157 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 438,316,334 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 346,316,334 [8770]