INITIAL
End Date: 1/18/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/19/2023
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):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: $0 and $0
- Percentage range of customer segregated funds required between: 0% and 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 and $0
- Percentage range of customer secured funds required between: 0% and 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 and $0
- 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**
     - 6,382,670,465 [7315]
   - **B. Securities (at market)**
     - 3,350,399,295 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 472,350,580 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**
     - 33,992,084 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**
     - -20,995,863 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 10,218,416,561 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -203,296,271 [7352] 2,066,975 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 10,220,483,536 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 10,220,483,536 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. **Banks located in the United States**
     - 234,484,875 [7500]
   - B. **Other banks qualified under Regulation 30.7**
     - 116,217,683 [7520] 350,702,558 [7530]

2. **Securities**
   - A. **In safekeeping with banks located in the United States**
     - 884,747,884 [7540]
   - B. **In safekeeping with other banks qualified under Regulation 30.7**
     - 150,357,113 [7560] 1,035,104,997 [7570]

3. **Equities with registered futures commission merchants**
   - A. **Cash**
     - 29,920,380 [7580]
   - B. **Securities**
     - 0 [7590]
   - C. **Unrealized gain (loss) on open futures contracts**
     - 2,274,629 [7600]
   - D. **Value of long option contracts**
     - 0 [7610]
   - E. **Value of short option contracts**
     - 0 [7615] 32,195,009 [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**
     - 6,226,486,365 [7700]
   - B. **Securities**
     - 2,315,294,299 [7710]
   - C. **Unrealized gain (loss) on open futures contracts**
     - 470,075,952 [7720]
   - D. **Value of long option contracts**
     - 33,992,084 [7730]
   - E. **Value of short option contracts**
     - -20,995,863 [7735] 9,024,852,837 [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**
   - 10,442,855,401 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 222,371,865 [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**
    - 82,371,865 [7785]
### Daily Segregation - Segregation Statement

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

<p>| | | |</p>
<table>
<thead>
<tr>
<th></th>
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<tbody>
<tr>
<td>1</td>
<td>Net ledger balance</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>14,160,131,107</td>
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<td></td>
<td>B. Securities (at market)</td>
<td>10,279,959,094</td>
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<tr>
<td>2</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>2,592,966,791</td>
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<td>3</td>
<td>Exchange traded options</td>
<td></td>
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<tr>
<td></td>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>604,744,102</td>
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<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-587,053,716</td>
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<td>Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>27,050,747,378</td>
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<td>5</td>
<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>686,993,565</td>
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<td>Less: amount offset by customer securities</td>
<td>-686,237,001</td>
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<td>756,564</td>
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<td>6</td>
<td>Amount required to be segregated (add lines 4 and 5)</td>
<td>27,051,503,942</td>
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<td>Deposited in segregated funds bank accounts</td>
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<td>A. Cash</td>
<td>3,515,047,967</td>
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<td>B. Securities representing investments of customers' funds (at market)</td>
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<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>2,793,616,799</td>
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<td>8</td>
<td>Margins on deposit with derivatives clearing organizations of contract markets</td>
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<tr>
<td></td>
<td>A. Cash</td>
<td>13,573,843,888</td>
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<td>B. Securities representing investments of customers' funds (at market)</td>
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<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>7,486,342,295</td>
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<td>9</td>
<td>Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>58,963,725</td>
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<td>10</td>
<td>Exchange traded options</td>
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<td>A. Value of open long option contracts</td>
<td>604,744,102</td>
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<tr>
<td></td>
<td>B. Value of open short option contracts</td>
<td>-587,053,716</td>
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<tr>
<td>11</td>
<td>Net equities with other FCMs</td>
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<tr>
<td></td>
<td>A. Net liquidating equity</td>
<td>18,707,603</td>
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<td>B. Securities representing investments of customers’ funds (at market)</td>
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<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
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<td>12</td>
<td>Segregated funds on hand</td>
<td>0</td>
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<td>13</td>
<td>Total amount in segregation (add lines 7 through 12)</td>
<td>27,464,212,663</td>
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<td>14</td>
<td>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>412,708,721</td>
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<td>15</td>
<td>Management Target Amount for Excess funds in segregation</td>
<td>235,000,000</td>
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<td>16</td>
<td>Excess (deficiency) funds in segregation over (under) Management Target Amount</td>
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<tr>
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<td>Excess</td>
<td>177,708,721</td>
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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 3,465,127,548 [8500]
   B. Securities (at market) 8,914,165,826 [8510]

2. Net unrealized profit (loss) in open cleared swaps 12,982,380,574 [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 25,361,673,948 [8550]
   Less: amount offset by customer owned securities -275,443,592 [8570] 1,172,868 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,362,846,816 [8590]

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,860,181,854 [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) 10,917,209 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,447,597,296 [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) 8,903,248,617 [8650]

8. Net settlement from (to) derivatives clearing organizations -847,482,115 [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) 26,374,462,861 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 1,011,616,045 [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 919,616,045 [8770]