INITIAL
End Date: 1/25/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/26/2023
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: ; or 235,000,000
  b. Minimum percentage of customer segregated funds required:% ; or 0
  c. Dollar amount range between:and; or 0 0
  d. Percentage range of customer segregated funds required between:% and%. 0 0

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or 92,000,000
  b. Minimum percentage of cleared swaps customer collateral required:% ; or 0
  c. Dollar amount range between:and; or 0 0
  d. Percentage range of cleared swaps customer collateral required between:% and%. 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**: 6,353,108,079 [7315]
   - **B. Securities (at market)**: 3,387,718,028 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 667,241,666 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**: 39,297,862 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**: -26,993,747 [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3.)**: 10,420,371,888 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -1,272,837 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 10,421,644,725 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 10,421,644,725 [7360]

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   - A. Banks located in the United States: 84,519,252 [7500]
   - B. Other banks qualified under Regulation 30.7: 119,305,532 [7520]

2. **Equities with registered futures commission merchants**
   - A. Cash: 30,369,561 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 4,711,451 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615]

3. **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]

4. **Amounts held by members of foreign boards of trade**
   - A. Cash: 6,355,069,435 [7700]
   - B. Securities: 2,235,194,140 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 662,530,215 [7720]
   - D. Value of long option contracts: 39,297,862 [7730]
   - E. Value of short option contracts: -26,993,747 [7735] 9,265,097,905 [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**: 10,656,527,590 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 234,882,865 [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**: 94,882,865 [7785]
<table>
<thead>
<tr>
<th>Requirement</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Net ledger balance</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>14,300,263,160</td>
<td>[7010]</td>
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<tr>
<td>B. Securities (at market)</td>
<td>9,843,382,453</td>
<td>[7020]</td>
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<tr>
<td><strong>Net unrealized profit (loss) in open futures contracts traded on a contract market</strong></td>
<td>2,480,075,339</td>
<td>[7030]</td>
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<tr>
<td><strong>Exchange traded options</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>582,890,257</td>
<td>[7032]</td>
</tr>
<tr>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-584,760,843</td>
<td>[7033]</td>
</tr>
<tr>
<td><strong>Net equity (deficit) (add lines 1, 2 and 3)</strong></td>
<td>26,621,850,366</td>
<td>[7040]</td>
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<tr>
<td><strong>Accounts liquidating to a deficit and accounts with debit balances - gross amount</strong></td>
<td>163,110,338</td>
<td>[7045]</td>
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<tr>
<td>Less: amount offset by customer securities</td>
<td>-161,505,608</td>
<td>[7047]</td>
</tr>
<tr>
<td></td>
<td>1,604,730</td>
<td>[7050]</td>
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<tr>
<td><strong>Amount required to be segregated (add lines 4 and 5)</strong></td>
<td>26,623,455,096</td>
<td>[7060]</td>
</tr>
<tr>
<td><strong>FUNDS IN SEGREGATED ACCOUNTS</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Deposited in segregated funds bank accounts</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>3,099,404,944</td>
<td>[7070]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0</td>
<td>[7080]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>3,074,970,980</td>
<td>[7090]</td>
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<tr>
<td>Margins on deposit with derivatives clearing organizations of contract markets</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>13,882,905,053</td>
<td>[7100]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0</td>
<td>[7110]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>6,768,411,473</td>
<td>[7120]</td>
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<tr>
<td><strong>Net settlement from (to) derivatives clearing organizations of contract markets</strong></td>
<td>167,691,123</td>
<td>[7130]</td>
</tr>
<tr>
<td><strong>Exchange traded options</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Value of open long option contracts</td>
<td>582,890,257</td>
<td>[7132]</td>
</tr>
<tr>
<td>B. Value of open short option contracts</td>
<td>-584,760,843</td>
<td>[7133]</td>
</tr>
<tr>
<td><strong>Net equities with other FCMs</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>19,636,606</td>
<td>[7140]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0</td>
<td>[7160]</td>
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<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>0</td>
<td>[7170]</td>
</tr>
<tr>
<td><strong>Segregated funds on hand</strong></td>
<td>0</td>
<td>[7150]</td>
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<tr>
<td><strong>Total amount in segregation (add lines 7 through 12)</strong></td>
<td>27,011,149,593</td>
<td>[7180]</td>
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<tr>
<td><strong>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</strong></td>
<td>387,694,497</td>
<td>[7190]</td>
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<tr>
<td><strong>Management Target Amount for Excess funds in segregation</strong></td>
<td>235,000,000</td>
<td>[7194]</td>
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<tr>
<td><strong>Excess (deficiency) funds in segregation over (under) Management Target Amount</strong></td>
<td>152,694,497</td>
<td>[7198]</td>
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</tbody>
</table>
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUND IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1. Net ledger balance
   A. Cash 3,169,131,193 [8500]
   B. Securities (at market) 8,971,317,530 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   13,952,519,770 [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
   33,069,310 [8560]
   Less: amount offset by customer owned securities -31,944,421 [8570] 1,124,889 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   26,094,093,382 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,881,042,313 [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) 10,746,603 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,621,884,235 [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) 8,960,570,927 [8650]

9. Net settlement from (to) derivatives clearing organizations
   97,560,270 [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)
    26,571,804,348 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    477,710,966 [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 385,710,966 [8770]