INITIAL
End Date: 1/27/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/30/2023
Name of Company: Morgan Stanley & Co. LLC

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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**
     - 6,105,776,726 [7315]
   - **B. Securities (at market)**
     - 3,352,762,972 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 832,053,619 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**
     - 38,401,618 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**
     - -26,502,399 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 10,302,492,536 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -126,588,593 [7352]
   - **1,385,850** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 10,303,878,386 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 10,303,878,386 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. **Banks located in the United States**
     - 41,866,939 [7500]
   - B. **Other banks qualified under Regulation 30.7**
     - 258,061,288 [7520] 299,928,227 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - 968,594,540 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - 149,096,664 [7560] 1,117,691,204 [7570]

3. **Equities with registered futures commission merchants**
   - A. **Cash**
     - 30,845,014 [7580]
   - B. **Securities**
     - 2,088,458 [7600]
   - C. **Unrealized gain (loss) on open futures contracts**
     - 2,088,458 [7600]
   - D. **Value of long option contracts**
     - 0 [7610]
   - E. **Value of short option contracts**
     - 0 [7615] 32,933,472 [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**
     - 6,043,840,212 [7700]
   - B. **Securities**
     - 2,235,071,768 [7710]
   - C. **Unrealized gain (loss) on open futures contracts**
     - 829,965,161 [7720]
   - D. **Value of long option contracts**
     - 38,401,618 [7730]
   - E. **Value of short option contracts**
     - -26,502,399 [7735] 9,120,776,360 [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**
   - 10,571,329,263 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 267,450,877 [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**
    - 127,450,877 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: \(14,330,116,624\) [7010]
   - B. Securities (at market): \(9,579,345,770\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: \(2,347,311,969\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(554,511,602\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-534,937,778\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: \(26,276,348,187\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \(307,515,790\) [7045]
   - Less: amount offset by customer securities: \(-305,920,737\) [7047] \(1,595,053\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: \(26,277,943,240\) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: \(3,029,547,630\) [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): \(2,935,604,694\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(14,024,286,126\) [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): \(6,643,741,076\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: \(-10,750,354\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(554,511,602\) [7132]
    - B. Value of open short option contracts: \(-534,937,778\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(21,024,847\) [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)**: \(26,663,027,843\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: \(385,084,603\) [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**: \(150,084,603\) [7198]
**Daily Segregation - Swaps Statement**

**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: 2,656,535,902
   - B. Securities (at market): 8,947,303,361

2. **Net unrealized profit (loss) in open cleared swaps**: 14,429,450,901

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 84,193,046
   - Less: amount offset by customer owned securities: 83,067,227
   - Net: 1,125,819

5. **Amount required to be segregated for cleared swaps customers (add lines 1, 2, and 3)**: 26,034,415,983

6. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: 3,711,855,241
   - 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): 10,467,523

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 13,658,652,515
   - 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): 8,936,835,838

8. **Net settlement from (to) derivatives clearing organizations**: 155,938,276

9. **Cleared swaps options**
   - A. Value of open cleared swaps long option contracts: 0
   - B. Value of open cleared swaps short option contracts: 0

10. **Net equities with other FCMs**
    - A. Net liquidating equity: 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

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

12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 26,473,749,393

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 439,333,410

14. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: 92,000,000

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: 347,333,410