INITIAL
End Date: 1/30/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/31/2023
Morgan Stanley & Co. LLC

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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**
   - **Cash**: 6,129,086,939 [7315]
   - **Securities (at market)**: 3,351,336,350 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 677,982,873 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 37,188,936 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -25,578,979 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 10,170,016,119 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -153,427,478 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 10,171,485,147 [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**: 67,973,140 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 274,539,461 [7520] 342,512,601 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 975,635,927 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 149,523,169 [7560] 1,125,159,096 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 30,598,580 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 2,360,869 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 32,959,449 [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**: 6,038,277,033 [7700]
   - **B. Securities**: 2,226,177,263 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 675,622,004 [7720]
   - **D. Value of long option contracts**: 37,188,936 [7730]
   - **E. Value of short option contracts**: -25,578,979 [7735] 8,951,686,247 [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**: 10,452,317,393 [7770]
9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 280,832,246 [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**: 140,832,246 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 14,679,123,232
   - B. Securities (at market): 9,488,748,197

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 1,705,305,389

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 567,609,248
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -553,347,918

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 25,887,438,148

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 547,054,201
   - Less: amount offset by customer securities: -546,305,889

6. **Amount required to be segregated (add lines 4 and 5)**
   - 25,888,186,460

**Funds in Segregated Accounts**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 2,907,941,604
   - B. Securities representing investments of customers' funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 2,962,034,040

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,044,315,821
   - B. Securities representing investments of customers' funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 6,526,714,157

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -200,484,778

10. **Exchange traded options**
    - A. Value of open long option contracts: 567,609,248
    - B. Value of open short option contracts: -553,347,918

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 21,014,057
    - B. Securities representing investments of customers' funds (at market): 0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 0

12. **Segregated funds on hand**
    - 0

13. **Total amount in segregation (add lines 7 through 12)**
    - 26,275,796,231

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 387,609,771

15. **Management Target Amount for Excess funds in segregation**
    - 235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: 152,609,771
**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: 2,649,570,607 [8500]
   - B. Securities (at market): 8,945,049,398 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 14,563,594,286 [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)**: 26,158,214,291 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 76,578,750 [8560]
   - Less: amount offset by customer owned securities: -75,444,062
   - **1,134,688**

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 26,159,348,979 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,849,299,894 [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): 15,389,167 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 13,508,439,363 [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): 8,929,660,231 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 280,097,426 [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)**: 26,582,886,081 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 423,537,102 [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**: 331,537,102 [8770]