INITIAL
End Date: 1/31/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/1/2023
Name of Company
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
   - A. Cash: 6,119,533,671 [7315]
   - B. Securities (at market): 3,350,428,386 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 715,971,544 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 37,182,203 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -25,582,247 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 10,197,533,557 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: -143,380,663 [7352] 2,572,470 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 10,200,106,027 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 10,200,106,027 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States: 138,711,931 [7500]
   - B. Other banks qualified under Regulation 30.7: 240,698,355 [7520] 379,410,286 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 970,489,819 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 149,828,405 [7560] 1,120,318,224 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 30,689,706 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,176,408 [7600]
   - D. Value of long option contracts: 37,182,203 [7610]

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: 5,965,780,785 [7700]
   - B. Securities: 2,230,110,162 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 714,795,136 [7720]
   - D. Value of long option contracts: 37,182,203 [7730]
   - E. Value of short option contracts: -25,582,247 [7735] 8,922,286,039 [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: 10,453,880,663 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 253,774,636 [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: 113,774,636 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - **15,421,979,074** [7010]
   - **B. Securities (at market)**
     - **9,547,512,126** [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **2,022,212,177** [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - **566,638,181** [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - **-549,592,105** [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **27,008,749,453** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **278,835,577** [7045]
   - **Less: amount offset by customer securities**
     - **-277,946,064** [7047] **889,513** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **27,009,638,966** [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - **3,634,279,624** [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)**
     - **2,746,940,201** [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - **13,957,965,859** [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)**
     - **6,800,571,925** [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **226,232,711** [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - **566,638,181** [7132]
    - **B. Value of open short option contracts**
      - **-549,592,105** [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - **20,874,244** [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)**
    - **27,403,910,640** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **394,271,674** [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**
      - **159,271,674** [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**
   
   2,646,437,408 [8500]
   
   **B. Securities (at market)**
   
   9,011,543,023 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   
   14,250,846,679 [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)**
   
   25,908,827,110 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   
   97,609,597 [8560]

   **Less: amount offset by customer owned securities**
   
   -94,623,697 [8570]

   **2,985,900 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   
   25,911,813,010 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   
   **A. Cash**
   
   3,302,704,996 [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)**
   
   13,858,016 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   
   **A. Cash**
   
   14,248,809,469 [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)**
   
   8,997,685,007 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   
   -226,130,769 [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)**
    
    26,336,926,719 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    
    425,113,709 [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**
    
    333,113,709 [8770]