INITIAL
End Date: 2/1/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/2/2023
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: \( \geq 235,000,000 \)
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: 0 and 0
  d. Percentage range of customer segregated funds required between: 0% and 0%

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: \( \geq 92,000,000 \)
  b. Minimum percentage of cleared swaps customer collateral required: 0%
  c. Dollar amount range between: 0 and 0
  d. 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: $6,122,813,070 [7315]
   
   B. Securities (at market): $3,361,494,854 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: $582,646,486 [7325]

3. Exchange traded options
   
   a. Market value of open option contracts purchased on a foreign board of trade: $30,338,279 [7335]
   
   b. Market value of open contracts granted (sold) on a foreign board of trade: -$19,057,596 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): $10,078,235,093 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   
   Less: amount offset by customer owned securities

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): $10,080,416,023 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: $10,080,416,023 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   
   A. Banks located in the United States: $161,440,623 [7500]
   
   B. Other banks qualified under Regulation 30.7: $154,406,722 [7520] $315,847,345 [7530]

2. Securities
   
   A. In safekeeping with banks located in the United States: $962,097,402 [7540]
   
   B. In safekeeping with other banks qualified under Regulation 30.7: $159,367,930 [7560] $1,121,465,332 [7570]

3. Equities with registered futures commission merchants
   
   A. Cash: $31,025,417 [7580]
   
   B. Securities: $0 [7590]
   
   C. Unrealized gain (loss) on open futures contracts: $3,081,616 [7600]
   
   D. Value of long option contracts: $0 [7610]
   
   E. Value of short option contracts: $0 [7615] $34,107,033 [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] $8,826,397,828 [7680]

5. Amounts held by members of foreign boards of trade
   
   A. Cash: $5,995,522,753 [7700]
   
   B. Securities: $2,240,029,522 [7710]
   
   C. Unrealized gain (loss) on open futures contracts: $579,564,870 [7720]
   
   D. Value of long option contracts: $30,338,279 [7730]
   
   E. Value of short option contracts: -$19,057,596 [7735] $8,826,397,828 [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: $10,297,817,538 [7770]


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: $77,401,515 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash
     - $14,726,072,569
   - B. Securities (at market)
     - $9,870,311,165

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $2,883,840,601

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - $464,530,999
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - $461,929,044

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $27,482,826,290

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $563,422,991
   - Less: amount offset by customer securities
     - $561,287,041
   - $2,135,950

6. **Amount required to be segregated (add lines 4 and 5)**
   - $27,484,962,240

7. **Deposited in segregated funds bank accounts**
   - A. Cash
     - $3,245,759,273
   - 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)
     - $2,910,293,105

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - $13,948,155,261
   - 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)
     - $6,960,018,060

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $790,651,862

10. **Exchange traded options**
    - A. Value of open long option contracts
        - $464,530,999
    - B. Value of open short option contracts
        - $461,929,044

11. **Net equities with other FCMs**
    - A. Net liquidating equity
        - $20,863,776
    - 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**
    - $27,878,343,292

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $393,381,052

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess
      - $158,381,052
**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 2,939,938,742 [8500]
   B. Securities (at market) 9,119,096,267 [8510]

2. Net unrealized profit (loss) in open cleared swaps 13,464,568,705 [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) 25,523,603,714 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 268,942,301 [8560]
   Less: amount offset by customer owned securities -266,421,789 [8570] 2,520,512 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,526,124,226 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,308,576,587 [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) 10,196,739 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,335,813,002 [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) 9,108,899,528 [8650]

9. Net settlement from (to) derivatives clearing organizations -792,423,193 [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) 25,971,062,663 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 444,938,437 [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 352,938,437 [8770]