INITIAL
End Date: 2/7/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/8/2023
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):
- 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**: 6,277,102,432 [7315]
   - **B. Securities (at market)**: 3,310,938,364 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 439,914,362 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 25,230,434 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -16,973,670 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 10,036,211,922 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - **Less: amount offset by customer owned securities**: 154,425,092 [7351]
     - **-151,985,121**: [7352] 2,439,971 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 10,038,651,893 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 10,038,651,894 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - **A. Banks located in the United States**: 60,671,170 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 147,500,043 [7520] 208,171,213 [7530]

2. Securities
   - **A. In safekeeping with banks located in the United States**: 958,300,289 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 153,540,090 [7560] 1,111,840,379 [7570]

3. Equities with registered futures commission merchants
   - **A. Cash**: 30,139,917 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 167,727 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 30,307,644 [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**: 6,371,269,160 [7700]
   - **B. Securities**: 2,199,097,985 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 439,746,635 [7720]
   - **D. Value of long option contracts**: 25,230,434 [7730]
   - **E. Value of short option contracts**: -16,973,670 [7735] 9,018,370,544 [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: 10,368,689,780 [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: 190,037,886 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash** 16,166,449,430 [7010]
   - **B. Securities (at market)** 9,638,052,365 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 727,856,938 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** 443,269,582 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -474,590,846 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 26,501,037,469 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 453,333,870 [7045]
   - **Less: amount offset by customer securities** -452,424,645 [7047]
   - **909,225** [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 26,501,946,694 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash** 3,786,522,759 [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)** 2,599,948,890 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash** 13,498,906,910 [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)** 7,038,103,475 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** -20,651,816 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts** 443,269,582 [7132]
    - **B. Value of open short option contracts** -474,590,846 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity** 20,513,866 [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)** 26,892,022,820 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 390,076,126 [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** 155,076,126 [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: \(1,574,910,699\) [8500]
   - B. Securities (at market): \(9,069,691,649\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: \(15,624,079,119\) [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)**: \(26,268,681,467\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: \(-122,779,972\) [8550] \(10,350,158\) [8550]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: \(26,279,031,625\) [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(3,363,246,674\) [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): \(11,905,712\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(14,039,152,424\) [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): \(9,057,785,937\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**: \(220,409,400\) [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)**: \(26,692,500,147\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: \(413,468,522\) [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**: \(321,468,522\) [8770]