INITIAL
End Date: 2/9/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/10/2023
FCM's Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: $235,000,000
b. Minimum percentage of customer segregated funds required: 0%
c. 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):
a. Minimum dollar amount: $140,000,000
b. Minimum percentage of customer secured funds required: 0%
c. 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):
a. Minimum dollar amount: $92,000,000
b. Minimum percentage of cleared swaps customer collateral required: 0%
c. 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: \(6,027,862,857\) [7315]
   - B. Securities (at market): \(3,306,072,461\) [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: \(535,318,675\) [7325]

3. **Exchange traded options**
   a. Market value of open option contracts purchased on a foreign board of trade: \(26,064,589\) [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: \(-16,857,306\) [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: \(9,878,461,246\) [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: \(-189,312,784\) [7352] \(4,318,932\) [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   Method (add lines 4 and 5)

   \(9,882,780,178\) [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

   \(9,882,780,177\) [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: \(74,286,910\) [7500]
   - B. Other banks qualified under Regulation 30.7: \(146,877,173\) [7520] \(221,164,083\) [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: \(913,639,691\) [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: \(194,027,848\) [7560] \(1,107,667,539\) [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: \(29,841,247\) [7580]
   - B. Securities: \(0\) [7590]
   - C. Unrealized gain (loss) on open futures contracts: \(-474,004\) [7600]
   - D. Value of long option contracts: \(0\) [7610]
   - E. Value of short option contracts: \(0\) [7615] \(29,367,243\) [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: \(6,014,790,765\) [7700]
   - B. Securities: \(2,198,404,892\) [7710]
   - C. Unrealized gain (loss) on open futures contracts: \(535,792,679\) [7720]
   - D. Value of long option contracts: \(26,064,589\) [7730]
   - E. Value of short option contracts: \(-16,857,306\) [7735] \(8,758,195,619\) [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**: \(10,116,394,484\) [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

   \(233,614,307\) [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**: \(93,614,307\) [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 15,601,528,355 [7010]
   - **B. Securities (at market)**: 9,714,533,207 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 681,787,668 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 471,154,320 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -504,183,027 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,964,820,523 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 493,035,199 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,965,614,718 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 3,709,930,762 [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)**: 2,813,152,840 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 13,547,253,841 [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)**: 6,901,380,367 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -605,623,672 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 471,154,320 [7132]
    - **B. Value of open short option contracts**: -504,183,058 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 20,020,531 [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)**: 26,353,085,931 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 387,471,213 [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**: 152,471,213 [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 1,358,996,960 [8500]
   B. Securities (at market) 9,146,842,866 [8510]

2. Net unrealized profit (loss) in open cleared swaps 16,170,170,520 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount 26,676,010,346 [8550]

5. Less: amount offset by customer owned securities -126,650,817 [8560] 1,436,867 [8570]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,677,447,213 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,014,033,493 [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) 14,243,539 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,365,188,764 [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) 9,132,599,327 [8650]

9. Net settlement from (to) derivatives clearing organizations 531,628,864 [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) 27,057,693,987 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 380,246,774 [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 288,246,774 [8770]