INITIAL
End Date: 2/10/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/13/2023
Morgan Stanley & Co. LLC

Ikram Shah

Ikram.shah@morganstanley.com

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**: \(5,975,778,236\) [7315]
   - **B. Securities (at market)**: \(3,276,157,506\) [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: \(517,294,114\) [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**: \(24,218,203\) [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**: \(-16,403,349\) [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: \(9,777,044,710\) [7325]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: \(-2,229,681\) [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: \(9,779,274,391\) [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: \(57,867,215\) [7500]
   - B. Other banks qualified under Regulation 30.7: \(139,527,994\) [7520] \(197,395,209\) [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: \(927,747,396\) [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: \(153,012,582\) [7560] \(1,080,759,978\) [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: \(29,621,791\) [7580]
   - B. Securities: \(0\) [7590]
   - C. Unrealized gain (loss) on open futures contracts: \(-2,440,418\) [7600]
   - D. Value of long option contracts: \(0\) [7610]
   - E. Value of short option contracts: \(0\) [7615] \(27,181,373\) [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: \(6,057,250,266\) [7700]
   - B. Securities: \(2,195,397,529\) [7710]
   - C. Unrealized gain (loss) on open futures contracts: \(519,734,533\) [7720]
   - D. Value of long option contracts: \(24,218,203\) [7730]
   - E. Value of short option contracts: \(-16,403,349\) [7735] \(8,780,197,182\) [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**: \(10,085,533,742\) [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **306,259,351\) [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**: \(166,259,351\) [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: 15,591,254,783 [7010]
   - **Securities (at market)**: 9,905,668,058 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 540,855,261 [7030]

3. **Exchange traded options**
   - Add market value of open option contracts purchased on a contract market: 489,020,564 [7032]
   - Deduct market value of open option contracts granted (sold) on a contract market: -505,777,745 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,021,020,921 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 434,524,730 [7045]
   - Less: amount offset by customer securities: -434,080,985 [7047] 443,745 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 26,021,020,921 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - **Cash**: 2,960,099,571 [7070]
   - **Securities representing investments of customers’ funds (at market)**: 0 [7080]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 2,742,508,247 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 13,528,978,315 [7100]
   - **Securities representing investments of customers’ funds (at market)**: 0 [7110]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 7,163,159,811 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 52,832,923 [7130]

10. **Exchange traded options**
    - **Value of open long option contracts**: 489,020,564 [7132]
    - **Value of open short option contracts**: -505,777,776 [7133]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 23,268,674 [7140]
    - **Securities representing investments of customers’ funds (at market)**: 0 [7160]
    - **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)**: 26,454,090,329 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 432,625,663 [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**: 197,625,663 [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 1,233,641,470 [8500]
   B. Securities (at market) 9,106,806,017 [8510]

2. Net unrealized profit (loss) in open cleared swaps 16,045,627,433 [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 26,386,074,920 [8550]
   Less: amount offset by customer owned securities -226,553,228 [8560]
   235,346,638 [8570]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,394,868,330 [8580]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,147,122,149 [8590]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8600]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9,786,722 [8610]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,334,697,334 [8620]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8630]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9,097,019,295 [8640]

9. Net settlement from (to) derivatives clearing organizations 196,280,352 [8650]

10. Cleared swaps options
    A. Value of open cleared swaps long option contracts 0 [8660]
    B. Value of open cleared swaps short option contracts 0 [8670]

11. Net equities with other FCMs
    A. Net liquidating equity 0 [8680]
    B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8690]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8700]

12. Cleared swaps customer funds on hand
    A. Cash 0 [8710]
    B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8715]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8720]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 26,784,905,852 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 390,037,522 [8730]

15. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8740]

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 298,037,522 [8750]