Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
Contact Email Address: Ikram.shah@morganstanley.com

FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $235,000,000 or
  b. Minimum percentage of customer segregated funds required: 0% or
  c. Dollar amount range between: $0 and $0 or
  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: $140,000,000 or
  b. Minimum percentage of customer secured funds required: 0% or
  c. Dollar amount range between: $0 and $0 or
  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: $92,000,000 or
  b. Minimum percentage of cleared swaps customer collateral required: 0% or
  c. Dollar amount range between: $0 and $0 or
  d. Percentage range of cleared swaps customer collateral required between: 0% and 0%.

Attach supporting documents CH
INITIAL
End Date: 1/6/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/9/2023

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 6,767,794,056 [7315]
   B. Securities (at market) 3,305,319,495 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -384,337,127 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 25,029,133 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -13,453,257 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,700,352,300 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -289,366,674 [7352] 2,233,589 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,702,585,889 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,702,585,889 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 16,680,591 [7500]
   B. Other banks qualified under Regulation 30.7 163,880,065 [7520] 180,560,656 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 864,215,626 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 146,458,831 [7560] 1,010,674,457 [7570]

3. Equities with registered futures commission merchants
   A. Cash 28,662,707 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 2,728,812 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 31,391,519 [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 6,848,860,391 [7700]
   B. Securities 2,294,645,038 [7710]
   C. Unrealized gain (loss) on open futures contracts -387,065,939 [7720]
   D. Value of long option contracts 25,029,133 [7730]
   E. Value of short option contracts -13,453,257 [7735] 8,768,015,366 [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 9,990,641,998 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 288,056,109 [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 148,056,109 [7785]
### Daily Segregation - Segregation Statement

**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA:**

1. **Net ledger balance**
   - **A. Cash**
     
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   
3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     
4. **Net equity (deficit) (add lines 1, 2 and 3)**
   
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities**
   
6. **Amount required to be segregated (add lines 4 and 5)**
   
7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
   - **B. Securities representing investments of customers' funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
   
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
   - **B. Securities representing investments of customers' funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

9. **Net settlement from (to) derivatives clearing organizations of contract markets**

10. **Exchange traded options**
    - **A. Value of open long option contracts**
    - **B. Value of open short option contracts**

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
    - **B. Securities representing investments of customers' funds (at market)**
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

12. **Segregated funds on hand**

13. **Total amount in segregation (add lines 7 through 12)**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**

15. **Management Target Amount for Excess funds in segregation**

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**

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**INITIAL**  
End Date: 1/6/2023  
Firm Name: Morgan Stanley & Co LLC  
Form: Daily Seg - FOCUS II  
Submit Date: 1/9/2023
### 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**
     - 1,927,809,177 [8500]
   - **B. Securities (at market)**
     - 8,558,056,463 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 14,152,158,758 [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)**
   - 24,638,024,398 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 405,922,981 [8560]
   - Less: amount offset by customer owned securities
     - -404,496,986 [8570] 1,425,995 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 24,639,450,393 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - 4,033,574,572 [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)**
     - 10,900,939 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 14,317,465,436 [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)**
     - 8,547,155,524 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -1,019,368,332 [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)**
    - 25,889,728,139 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 1,250,277,746 [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**
    - 1,158,277,746 [8770]