INITIAL
End Date: 1/12/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/13/2023
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: ; 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
**INITIAL**

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### 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**: $6,721,418,077 [7315]  
   - **B. Securities (at market)**: $3,375,222,529 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: $403,207,074 [7325]

3. **Exchange traded options**  
   - **a. Market value of open option contracts purchased on a foreign board of trade**: $32,430,211 [7335]  
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: $-17,545,569 [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3.)**: $10,514,755,696 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: $186,156,004 [7351]  
   - **Less: amount offset by customer owned securities**: $-184,935,570 [7352]  
   - **1,220,434 [7354]  

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: $10,515,952,756 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: $10,515,952,756 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**  
   - **A. Banks located in the United States**: $419,604,483 [7500]  
   - **B. Other banks qualified under Regulation 30.7**: $284,907,408 [7520]  
     - Total: $1,062,511,891 [7530]

2. **Securities**  
   - **A. In safekeeping with banks located in the United States**: $913,325,549 [7540]  
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: $1,062,572,521 [7560]

3. **Equities with registered futures commission merchants**  
   - **A. Cash**: $29,454,634 [7580]  
   - **B. Securities**: $0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: $3,443,983 [7600]
   - **D. Value of long option contracts**: $0 [7610]
   - **E. Value of short option contracts**: $0 [7615]  
     - Total: $32,898,617 [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]  
     - Total: $0 [7680]

5. **Amounts held by members of foreign boards of trade**  
   - **A. Cash**: $6,504,243,519 [7700]  
   - **B. Securities**: $2,312,650,008 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: $399,763,090 [7720]
   - **D. Value of long option contracts**: $32,430,211 [7730]
   - **E. Value of short option contracts**: $-17,545,569 [7735]  
     - Total: $9,231,541,259 [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**: $10,731,524,288 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: $215,571,532 [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**: $75,571,532 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 14,619,652,306 [7010]
   B. Securities (at market) 10,300,255,215 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,385,235,571 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 589,302,781 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -554,888,493 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 27,339,557,380 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 398,684,101 [7045]
   Less: amount offset by customer securities -393,887,201 [7047] 4,796,900 [7050]

6. Amount required to be segregated (add lines 4 and 5) 27,344,354,280 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 3,381,806,987 [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) 2,799,280,660 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,641,260,498 [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) 7,500,974,555 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 357,427,418 [7130]

10. Exchange traded options
    A. Value of open long option contracts 589,302,781 [7132]
    B. Value of open short option contracts -554,888,493 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 14,827,950 [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) 27,729,992,356 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 385,638,076 [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 150,638,076 [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 $3,313,568,089 [8500]
   B. Securities (at market) $8,662,789,199 [8510]

2. Net unrealized profit (loss) in open cleared swaps $13,623,335,519 [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) $25,599,692,807 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount $189,780,660 [8560]
   Less: amount offset by customer owned securities $-188,461,649 [8570] $1,319,011 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) $25,601,011,818 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash $4,198,048,529 [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) $10,756,894 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash $13,839,215,128 [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) $8,652,032,305 [8650]

9. Net settlement from (to) derivatives clearing organizations $-493,350,598 [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) $26,206,702,258 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) $605,690,440 [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 $513,690,440 [8770]