INITIAL
End Date: 1/13/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/17/2023
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Daily Segregation - Cover Page

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
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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 6,547,813,782 [7315]
   B. Securities (at market) 3,378,582,993 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 673,608,072 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 32,734,622 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -18,848,326 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 10,613,891,143 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 153,838,500 [7351]
   Less: amount offset by customer owned securities -150,677,966 [7352]
   3,160,534 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 10,617,051,677 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 10,617,051,677 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 161,256,480 [7500]
   B. Other banks qualified under Regulation 30.7 259,728,037 [7520] 420,984,517 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 919,581,625 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 150,890,109 [7560] 1,070,471,734 [7570]

3. Equities with registered futures commission merchants
   A. Cash 29,772,621 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 352,256 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 30,124,877 [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] 9,359,695,663 [7680]

5. Amounts held by members of foreign boards of trade
   A. Cash 6,364,442,292 [7700]
   B. Securities 2,308,111,259 [7710]
   C. Unrealized gain (loss) on open futures contracts 673,255,816 [7720]
   D. Value of long option contracts 32,734,622 [7730]
   E. Value of short option contracts -18,848,326 [7735] 9,359,695,663 [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 10,881,276,791 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 264,225,114 [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 124,225,114 [7785]
SEPARATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 14,007,314,367 [7010]
   B. Securities (at market) 10,269,992,379 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,357,004,384 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 589,584,883 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -538,634,274 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,685,261,739 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 531,553,576 [7045]
   Less: amount offset by customer securities -520,703,244 [7047] 10,850,332 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,696,112,071 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,993,098,530 [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) 2,791,805,131 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,607,792,434 [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) 7,478,187,248 [7120]


10. Exchange traded options
    A. Value of open long option contracts 589,584,883 [7132]
    B. Value of open short option contracts -538,634,274 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 17,906,399 [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) 27,127,512,065 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 431,399,994 [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 196,399,994 [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: 3,998,403,107 [8500]
   - B. Securities (at market): 8,736,662,802 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 14,090,582,656 [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)**
   - 26,825,648,565 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - 73,258,884 [8560]
   - -72,157,838 [8570]
   - 1,101,046 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,826,749,611 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 4,227,039,575 [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): 15,927,398 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 13,711,463,161 [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): 8,720,735,404 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 525,293,674 [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)**
    - 27,200,459,212 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 373,709,601 [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**
    - 281,709,601 [8770]