INITIAL
End Date: 1/16/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/17/2023
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: 235,000,000
- b. Minimum percentage of customer segregated funds required: 0
- c. Dollar amount range: 0-0
- d. Percentage range of customer segregated funds required: 0-0

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: 0-0
- d. Percentage range of customer secured funds required: 0-0

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: 0-0
- d. Percentage range of cleared swaps customer collateral required: 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 6,433,731,830 [7315]
   B. Securities (at market) 3,382,542,531 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 654,827,216 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 29,194,492 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -16,662,739 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 10,483,633,330 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -153,468,663 [7352] 2,714,223 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5) 10,486,347,552 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line
   Net Liquidating Equity 10,486,347,552 [7356]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 161,256,525 [7500]
   B. Other banks qualified under Regulation 30.7 180,345,146 [7520] 341,601,671 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 920,496,243 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 150,995,638 [7560] 1,071,491,881 [7570]

3. Equities with registered futures commission merchants
   A. Cash 29,769,228 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 488,660 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 30,257,888 [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 6,335,314,046 [7700]
   B. Securities 2,311,050,651 [7710]
   C. Unrealized gain (loss) on open futures contracts 654,338,555 [7720]
   D. Value of long option contracts 29,194,492 [7730]
   E. Value of short option contracts -16,662,739 [7735] 9,313,235,005 [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 10,756,586,445 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
   Page 1 from Line 8) 270,238,893 [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
    130,238,893 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 14,008,667,107 [7010]
   B. Securities (at market) 10,276,983,248 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,347,875,244 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 589,569,140 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -538,273,218 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,684,821,521 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 518,915,800 [7045]
   Less: amount offset by customer securities -510,387,599 [7047] 8,528,201 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,693,349,722 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 2,995,523,618 [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) 2,794,062,312 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,607,792,569 [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) 7,482,920,936 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 177,583,070 [7130]

10. Exchange traded options
    A. Value of open long option contracts 589,569,140 [7132]
    B. Value of open short option contracts -538,273,218 [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) 27,127,084,826 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 433,735,104 [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 198,735,104 [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**: $3,893,319,222
   - **B. Securities (at market)**: $8,726,711,465

2. **Net unrealized profit (loss) in open cleared swaps**: $13,971,258,748

3. **Cleared swaps options**
   - **A. Market value of open cleared swaps option contracts purchased**: 0
   - **B. Market value of open cleared swaps option contracts granted (sold)**: 0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: $26,591,289,435

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $26,592,423,247

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: $4,193,295,836
   - **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)**: $15,961,922

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: $13,711,463,161
   - **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)**: $8,710,749,543

9. **Net settlement from (to) derivatives clearing organizations**: $370,183,822

10. **Cleared swaps options**
    - **A. Value of open cleared swaps long option contracts**: 0
    - **B. Value of open cleared swaps short option contracts**: 0

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 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

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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: $27,001,654,284

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $409,231,037

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: $92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: $317,231,037