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 between: 0 and 0
  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
  b. Minimum percentage of customer secured funds required: 0%
  c. Dollar amount range between: 0 and 0
  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
  b. Minimum percentage of cleared swaps customer collateral required: 0%
  c. Dollar amount range between: 0 and 0
  d. Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents CH
INITIAL
End Date: 1/19/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/20/2023

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 6,535,140,972 [7315]
   B. Securities (at market) 3,271,858,183 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 307,620,095 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 33,974,302 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -21,059,235 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.) 10,127,534,317 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 254,067,722 [7351]
   Less: amount offset by customer owned securities -250,058,845 4,008,877 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 10,131,543,194 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 10,131,543,194 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 320,870,004 [7500]
   B. Other banks qualified under Regulation 30.7 129,764,195 [7520] 450,634,199 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 888,324,102 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 150,702,440 [7560] 1,039,026,542 [7570]

3. Equities with registered futures commission merchants
   A. Cash 29,968,779 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -1,259,070 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 28,709,709 [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 6,273,771,237 [7700]
   B. Securities 2,232,831,640 [7710]
   C. Unrealized gain (loss) on open futures contracts 308,879,165 [7720]
   D. Value of long option contracts 33,974,302 [7730]
   E. Value of short option contracts -21,059,235 [7735] 8,828,397,109 [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 10,346,767,559 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 215,224,365 [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 75,224,365 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: $14,484,864,796 [7010]
   - **B. Securities (at market)**: $10,056,878,088 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $2,493,706,524 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $608,137,875 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: $-581,151,636 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $27,062,435,647 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $438,680,828 [7045]
   - **Less: amount offset by customer securities**: $-438,013,632 [7047] $667,196 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: $27,063,102,843 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: $3,430,874,191 [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)**: $2,846,239,875 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $13,824,180,733 [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)**: $7,210,638,213 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $94,283,431 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: $608,137,875 [7132]
    - **B. Value of open short option contracts**: $-581,151,636 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $17,932,336 [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)**: $27,451,135,018 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $388,032,175 [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**: $153,032,175 [7198]

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**INITIAL**
- **End Date**: 1/19/2023
- **Firm Name**: Morgan Stanley & Co LLC
- **Form**: Daily Seg - FOCUS II
- **Submit Date**: 1/20/2023
## Daily Segregation - Swaps Statement

**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
   - **4,000,682,396** [8500]
   - B. Securities (at market)
   - **8,768,542,065** [8510]
2. **Net unrealized profit (loss) in open cleared swaps**
   - **13,307,965,459** [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)**
   - **26,077,189,920** [8550]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - **-60,168,623** [8570] **1,113,922** [8580]
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - **26,078,303,842** [8590]
7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
   - **3,793,673,026** [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)
   - **11,252,498** [8620]
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
   - **13,930,769,972** [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)
   - **8,757,289,567** [8650]
9. **Net settlement from (to) derivatives clearing organizations**
   - **61,259,116** [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 0** [8715]
13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - **26,554,244,179** [8720]
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - **475,940,337** [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**
    - **383,940,337** [8770]