INITIAL
End Date: 2/2/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/3/2023
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):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0
- Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents CH
## 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: 6,231,428,708 [7315]
   - B. Securities (at market): 3,376,400,736 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 514,493,488 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 28,994,641 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -18,529,678 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.): 10,132,787,895 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: -2,912,691 [7354]

   - Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 10,135,700,586 [7355]

6. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 10,135,700,586 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 175,018,769 [7500]
   - B. Other banks qualified under Regulation 30.7: 190,963,182 [7520] 365,981,951 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 980,391,645 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 159,631,660 [7560] 1,140,023,305 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 30,819,367 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 3,189,770 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 34,009,137 [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: 6,054,356,968 [7700]
   - B. Securities: 2,236,377,432 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 511,303,718 [7720]
   - D. Value of long option contracts: 28,994,641 [7730]
   - E. Value of short option contracts: -18,529,678 [7735] 8,812,503,081 [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: 10,352,517,474 [7770]


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: 76,816,888 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 13,953,935,445 [7010]
   B. Securities (at market) 9,671,282,727 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,037,832,595 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 457,083,667 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -468,008,807 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,652,125,627 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 386,208,464 [7045]
   Less: amount offset by customer securities -384,751,418 [7047] 1,457,046 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,653,582,673 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 3,566,996,491 [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) 2,923,153,946 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,973,528,605 [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) 6,748,128,781 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -183,209,611 [7130]

10. Exchange traded options
    A. Value of open long option contracts 457,083,667 [7132]
    B. Value of open short option contracts -466,008,807 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 20,874,264 [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) 27,038,547,336 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 384,964,663 [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 149,964,663 [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: 3,663,054,032 [8500]
   - B. Securities (at market): 9,146,708,408 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 13,681,251,966 [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)**: 26,491,014,406 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 149,940,222 [8560]
   - Less: amount offset by customer owned securities: -147,793,896 [8570]
   - 2,146,326 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 26,493,160,732 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: 2,997,463,778 [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): 14,073,511 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 14,602,672,986 [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): 9,132,634,897 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 171,143,585 [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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 26,917,988,757 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 424,828,025 [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**: 332,828,025 [8770]