INITIAL
End Date: 2/6/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/7/2023
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 and 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 and 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 and 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>6,158,569,868</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>3,318,719,805</td>
</tr>
<tr>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>319,725,160</td>
</tr>
<tr>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>25,123,393</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-17,231,078</td>
</tr>
<tr>
<td>Net equity (deficit) (add lines 1., 2. and 3.)</td>
<td>9,804,907,148</td>
</tr>
<tr>
<td>Account liquidating to a deficit and account with a debit balances - gross amount Less: amount offset by customer owned securities</td>
<td>222,780,479</td>
</tr>
<tr>
<td></td>
<td>-216,521,113</td>
</tr>
<tr>
<td></td>
<td>6,259,366</td>
</tr>
<tr>
<td>Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>9,811,166,514</td>
</tr>
<tr>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>9,811,166,514</td>
</tr>
</tbody>
</table>

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash in banks</td>
<td></td>
</tr>
<tr>
<td>A. Banks located in the United States</td>
<td>89,549,247</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>143,565,739</td>
</tr>
<tr>
<td></td>
<td>233,114,986</td>
</tr>
<tr>
<td>Securities</td>
<td></td>
</tr>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>962,213,054</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>151,913,004</td>
</tr>
<tr>
<td></td>
<td>1,114,126,058</td>
</tr>
<tr>
<td>Equities with registered futures commission merchants</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>29,930,705</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-250,774</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0</td>
</tr>
<tr>
<td>Amounts held by clearing organizations of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0</td>
</tr>
<tr>
<td>Amounts held by members of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>6,132,394,565</td>
</tr>
<tr>
<td>B. Securities</td>
<td>2,204,593,747</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>319,975,933</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>25,123,393</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-17,231,078</td>
</tr>
<tr>
<td></td>
<td>8,664,856,560</td>
</tr>
<tr>
<td>Amounts with other depositories designated by a foreign board of trade</td>
<td></td>
</tr>
<tr>
<td></td>
<td>0</td>
</tr>
<tr>
<td>Segregated funds on hand</td>
<td>0</td>
</tr>
<tr>
<td>Total funds in separate section 30.7 accounts</td>
<td>10,041,777,535</td>
</tr>
<tr>
<td>Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>230,611,021</td>
</tr>
<tr>
<td>Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000</td>
</tr>
<tr>
<td>Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>90,611,021</td>
</tr>
</tbody>
</table>
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**
     - 15,593,417,430 [7010]
   - **B. Securities (at market)**
     - 9,610,313,199 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 632,258,512 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 454,361,086 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -492,195,800 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 25,798,154,427 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 740,541,075 [7045]
   - Less: amount offset by customer securities
     - -739,514,267 [7047]
     - 1,026,808 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 25,799,181,235 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**
     - 2,977,515,705 [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)**
     - 2,513,752,780 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 13,482,950,075 [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)**
     - 7,096,560,419 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 136,709,300 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 454,361,086 [7132]
    - **B. Value of open short option contracts**
      - -492,195,800 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 20,658,932 [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)**
    - 26,190,312,497 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 391,131,262 [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**
    - 156,131,262 [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 2,421,514,265 [8500]
   B. Securities (at market) 9,066,518,321 [8510]
2. Net unrealized profit (loss) in open cleared swaps
   15,327,829,144 [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)
   26,815,861,730 [8550]
5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount
   226,103,544 [8560]
   Less: amount offset by customer owned securities
   -212,007,474 [8570] 14,096,070 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   26,829,957,800 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,380,900,771 [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)
      9,792,310 [8620]
8.Margins on deposit with derivatives clearing organizations in cleared swaps customer
   segregated accounts
   A. Cash 14,252,860,437 [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)
      9,056,726,011 [8650]
9. Net settlement from (to) derivatives clearing organizations
   625,785,597 [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)
    27,326,065,126 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from
    line 13)
    496,107,326 [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
    404,107,326 [8770]