INITIAL
End Date: 2/8/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/9/2023

Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
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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
### 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**: 6,119,444,327 [7315]
   - **B. Securities (at market)**: 3,283,793,304 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 547,427,864 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 24,384,303 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -16,645,018 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,958,404,780 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -163,698,034 [7352] 1,127,572 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,959,532,352 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,959,532,352 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 69,334,743 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 201,756,735 [7520] 271,091,478 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 927,231,420 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 153,226,486 [7560] 1,080,457,906 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 29,900,258 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: -964,327 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 28,935,931 [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**: 6,114,271,243 [7700]
   - **B. Securities**: 2,203,335,398 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 548,392,191 [7720]
   - **D. Value of long option contracts**: 24,384,303 [7730]
   - **E. Value of short option contracts**: -16,645,018 [7735] 8,873,738,117 [7740]

6. **Amounts with other depositories designated by a foreign board of trade**: 0 [7750]

7. **Segregated funds on hand**: 0 [7765]

8. **Total funds in separate section 30.7 accounts**: 10,254,223,432 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 294,691,080 [7380]

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**: 154,691,080 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 15,610,289,682 [7010]
   - B. Securities (at market): 9,646,341,200 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 981,544,728 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 472,159,437 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -507,682,684 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,202,652,363 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 280,256,789 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 26,202,793,439 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - A. Cash: 3,253,880,440 [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): 2,716,289,923 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 13,541,498,887 [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): 6,930,051,277 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 163,213,674 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 472,159,437 [7132]
    - B. Value of open short option contracts: -507,682,715 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 20,445,491 [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)**: 26,589,856,414 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 387,062,975 [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: 152,062,975 [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  1,256,364,814 [8500]
   B. Securities (at market)  9,114,109,190 [8510]
2. Net unrealized profit (loss) in open cleared swaps  15,506,184,991 [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)  25,876,658,995 [8550]
5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount  108,425,539 [8560]
   Less: amount offset by customer owned securities  -98,760,653 [8570]  9,664,886 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)  25,886,323,881 [8590]

Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash  3,224,685,840 [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)  26,732,193 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash  14,103,804,916 [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)  9,087,376,997 [8650]
9. Net settlement from (to) derivatives clearing organizations  -160,561,521 [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)  26,282,038,425 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  395,714,544 [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  303,714,544 [8770]