INITIAL
End Date: 2/15/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/16/2023
Morgan Stanley & Co. LLC

Ikram Shah

Ikram.shah@morganstanley.com

FCM’s Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or 235,000,000
  b. Minimum percentage of customer segregated funds required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. Percentage range of customer segregated funds required between: % and%. 0 0

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or 140,000,000
  b. Minimum percentage of customer secured funds required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. Percentage range of customer secured funds required between: % and%. 0 0

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or 92,000,000
  b. Minimum percentage of cleared swaps customer collateral required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. Percentage range of cleared swaps customer collateral required between: % and%. 0 0

Attach supporting documents CH
**INITIAL**

**End Date:** 2/15/2023  
**Firm Name:** Morgan Stanley & Co LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 2/16/2023

### 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:** 5,922,565,094 [7315]  
   - **B. Securities (at market):** 3,269,527,988 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 589,178,101 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade:** 23,340,862 [7335]  
   - **b. Market value of open contracts granted (sold) on a foreign board of trade:** -16,034,154 [7337]  
   - **Net equity (deficit) (add lines 1. 2. and 3.):** 9,788,577,891 [7345]

4. **Account liquidating to a deficit and account with a debit balances - gross amount:** 216,430,914 [7351]
   - **Less: amount offset by customer owned securities:** -215,427,353 [7352]  
   - **1,003,561:** [7354]

5. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5):** 9,789,581,452 [7355]

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:** 9,789,581,452 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States:** 74,573,935 [7500]  
   - **B. Other banks qualified under Regulation 30.7:** 134,998,674 [7520]  
     209,572,609 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States:** 938,347,572 [7540]  
   - **B. In safekeeping with other banks qualified under Regulation 30.7:** 148,612,069 [7560]  
     1,086,959,641 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash:** 28,023,803 [7580]  
   - **B. Securities:** 0 [7590]  
   - **C. Unrealized gain (loss) on open futures contracts:** -596,300 [7600]  
   - **D. Value of long option contracts:** 0 [7610]  
   - **E. Value of short option contracts:** 0 [7615]  
     27,427,503 [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:** 5,969,382,917 [7700]  
   - **B. Securities:** 2,182,566,347 [7710]  
   - **C. Unrealized gain (loss) on open futures contracts:** 589,774,491 [7720]  
   - **D. Value of long option contracts:** 23,340,862 [7730]  
   - **E. Value of short option contracts:** -16,034,154 [7735]  
     8,749,032,373 [7740]

6. **Amounts with other depositories designated by a foreign board of trade**
   - **0 [7760]  
   - **Segregated funds on hand:** 0 [7765]

7. **Total funds in separate section 30.7 accounts:** 10,072,992,126 [7770]

8. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **283,410,674 [7780]  
   - **Management Target Amount for Excess funds in separate section 30.7 accounts:** 140,000,000 [7780]  
   - **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target:** 143,410,674 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $15,466,363,076 [7010]
   - B. Securities (at market): $9,914,913,671 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $282,098,515 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $479,991,994 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-527,183,123 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $25,616,184,133 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $516,878,531 [7045]
   - Less: amount offset by customer securities: $-516,421,372 [7047] $457,159 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $25,616,641,292 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $2,297,367,084 [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): $3,063,931,120 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $13,691,943,980 [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): $6,850,982,551 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $127,215,397 [7130]

10. **Exchange traded options**
   - A. Value of open long option contracts: $479,991,994 [7132]
   - B. Value of open short option contracts: $-527,183,123 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $19,228,473 [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)**
    - $26,003,477,476 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $386,836,184 [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**
      - $151,836,184 [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 37,761,108 [8500]
   B. Securities (at market) 8,711,794,518 [8510]

2. Net unrealized profit (loss) in open cleared swaps 17,015,363,494 [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) 25,764,919,120 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 144,071,620 [8560]
   Less: amount offset by customer owned securities -142,885,824 [8570] 1,185,796 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,766,104,916 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,872,556,036 [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) 14,549,629 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,365,560,297 [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) 8,697,244,889 [8650]

9. Net settlement from (to) derivatives clearing organizations 227,536,560 [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) 26,177,447,411 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 411,342,495 [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 319,342,495 [8770]