INITIAL
End Date: 2/17/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/21/2023
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):
a. Minimum dollar amount: 235,000,000; or
b. Minimum percentage of customer segregated funds required: 0; or
c. Dollar amount range between: 0 0; or
d. Percentage range of customer segregated funds required between: 0 0.

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

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

Attach supporting documents CH
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**Daily Segregation - Secured Amounts**

Foreign Futures and Foreign Options Secured Amounts

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>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</td>
<td>0 [7305]</td>
</tr>
</tbody>
</table>

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash                                                               | 5,954,602,904 [7315] |
   B. Securities (at market)                                           | 3,072,975,986 [7317] |

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 346,309,099 [7325] |

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade | 25,066,499 [7335] |
   b. Market value of open contracts granted (sold) on a foreign board of trade | -16,291,082 [7337] |

4. Net equity (deficit) (add lines 1., 2. and 3.)                       | 9,382,661,406 [7345] |

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities                      | -199,871,425 [7352] |
                                                                                   | 1,037,976 [7354]   |
                                                                                   | 9,383,699,382 [7355] |

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | 9,383,699,382 [7360] |

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 9,383,699,382 [7360] |

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. Cash in banks
   A. Banks located in the United States                                 | 188,900,773 [7500] |
   B. Other banks qualified under Regulation 30.7                        | 106,457,290 [7520] |
                                                                                   | 295,358,063 [7530] |

2. Securities
   A. In safekeeping with banks located in the United States            | 856,611,475 [7540] |
   B. In safekeeping with other banks qualified under Regulation 30.7  | 148,580,527 [7560] |
                                                                                   | 1,005,192,002 [7570] |

3. Equities with registered futures commission merchants
   A. Cash                                                              | 28,084,939 [7580] |
   B. Securities                                                        | 0 [7590]         |
   C. Unrealized gain (loss) on open futures contracts                  | -246,485 [7600]   |
   D. Value of long option contracts                                    | 0 [7610]         |
   E. Value of short option contracts                                   | 0 [7615]         |
                                                                                   | 27,838,454 [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]         |
                                                                                   | 8,274,278,833 [7735] |

5. Amounts held by members of foreign boards of trade
   A. Cash                                                              | 5,851,165,848 [7700] |
   B. Securities                                                        | 2,067,783,984 [7710] |
   C. Unrealized gain (loss) on open futures contracts                  | 346,553,584 [7720] |
   D. Value of long option contracts                                    | 25,066,499 [7730] |
   E. Value of short option contracts                                   | -16,291,082 [7735] |
                                                                                   | 8,274,278,833 [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                       | 9,602,667,352 [7770] |

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 218,967,970 [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 | 78,967,970 [7785] |
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - **A. Cash**
     - 18,371,781,318 [7010]
   - **B. Securities (at market)**
     - 10,044,455,343 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - **-1,901,325,153** [7030]

3. Exchange traded options
   - **A. Add market value of open option contracts purchased on a contract market**
     - 514,743,137 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -587,897,811 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - **26,441,756,834** [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - **304,956,760** [7045]
   - Less: amount offset by customer securities
     - **-303,904,369** [7047] **1,052,391** [7050]

6. Amount required to be segregated (add lines 4 and 5)
   - **26,442,809,225** [7060]

7. Deposited in segregated funds bank accounts
   - **A. Cash**
     - 2,890,902,322 [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)**
     - 2,738,958,388 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - **A. Cash**
     - 14,313,699,956 [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)**
     - 7,305,496,955 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - **-367,756,178** [7130]

10. Exchange traded options
    - **A. Value of open long option contracts**
       - 514,743,137 [7132]
    - **B. Value of open short option contracts**
       - -587,897,811 [7133]

11. Net equities with other FCMs
    - **A. Net liquidating equity**
      - 22,573,122 [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)
    - **26,830,719,891** [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - **387,910,666** [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
    - **152,910,666** [7198]
**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: \(-219,458,813\) [8500]
   - B. Securities (at market): \(8,773,114,760\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \(17,110,197,672\) [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)**
   - \(25,663,853,619\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: \(-83,340,851\) [8570] \(1,164,221\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \(25,665,017,840\) [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(2,985,863,999\) [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): \(10,712,779\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(14,388,085,872\) [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): \(8,762,401,981\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - \(-88,676,940\) [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)**
    - \(26,058,387,691\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \(393,369,851\) [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**
    - \(301,369,851\) [8770]