INITIAL
End Date: 2/21/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/22/2023
Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: $235,000,000
- Percentage required: 0%
- Dollar amount range: $0 - $0
- Percentage range: 0% - 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: $140,000,000
- Percentage required: 0%
- Dollar amount range: $0 - $0
- Percentage range: 0% - 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: $92,000,000
- Percentage required: 0%
- Dollar amount range: $0 - $0
- Percentage range: 0% - 0%

Attach supporting documents CH
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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
   5,925,629,034 [7315]
   B. Securities (at market)
   3,082,059,776 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   553,232,262 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade
   28,752,988 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade
   -18,236,094 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   9,571,437,966 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   -207,457,125 [7352]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5)
   9,572,734,028 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   9,572,734,028 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States
   148,358,082 [7500]
   B. Other banks qualified under Regulation 30.7
   132,818,630 [7520] 281,176,712 [7530]

2. Securities
   A. In safekeeping with banks located in the United States
   883,588,878 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7
   147,624,207 [7560] 1,031,213,085 [7570]

3. Equities with registered futures commission merchants
   A. Cash
   28,298,282 [7580]
   B. Securities
   0 [7590]
   C. Unrealized gain (loss) on open futures contracts
   -14,332 [7600]
   D. Value of long option contracts
   0 [7610]
   E. Value of short option contracts
   28,283,950 [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
   5,839,588,056 [7700]
   B. Securities
   2,050,846,691 [7710]
   C. Unrealized gain (loss) on open futures contracts
   553,246,594 [7720]
   D. Value of long option contracts
   28,752,988 [7730]
   E. Value of short option contracts
   -18,236,094 [7735] 8,454,198,235 [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
   9,798,871,982 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   222,137,954 [7780]

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
    82,137,954 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: $16,399,292,915 [7010]
   - **B. Securities (at market)**: $9,855,323,125 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $-723,034,520 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $585,622,006 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: $-653,275,044 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $25,463,928,482 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $1,142,793,883 [7045]
   - **Less: amount offset by customer securities**: $-1,141,715,051
   - **1,078,832**: [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: $25,465,007,314 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**: $2,618,227,487 [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)**: $2,724,872,873 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $13,680,145,215 [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)**: $7,130,450,252 [7120]


10. **Exchange traded options**
    - **A. Value of open long option contracts**: $585,622,006 [7132]
    - **B. Value of open short option contracts**: $-653,275,044 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $18,681,282 [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)**: $25,849,418,023 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $384,410,709 [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**: $149,410,709 [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: \(-136,517,208\) [8500]
   - B. Securities (at market): \(8,991,940,246\) [8510]

2. Net unrealized profit (loss) in open cleared swaps: \(17,836,500,181\) [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): \(26,691,923,219\) [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: \(268,217,603\) [8560]
   - Less: amount offset by customer owned securities: \(-267,042,275\) [8570] \(1,175,328\) [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): \(26,693,098,547\) [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: \(3,310,202,081\) [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): \(11,631,756\) [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: \(13,988,254,996\) [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): \(8,980,308,490\) [8650]

9. Net settlement from (to) derivatives clearing organizations: \(776,128,352\) [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): \(27,066,525,675\) [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): \(373,427,128\) [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: \(281,427,128\) [8770]