INITIAL
End Date: 3/2/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/3/2023
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 and 0 or
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 or
b. Minimum percentage of customer secured funds required: 0 % or
c. Dollar amount range between: 0 and 0 or
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 or
b. Minimum percentage of cleared swaps customer collateral required: 0 % or
c. Dollar amount range between: 0 and 0 or
d. Percentage range of cleared swaps customer collateral required between: 0 % and 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  
   6,269,966,231 [7315]  
   B. Securities (at market)  
   3,115,638,160 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**  
   63,018,372 [7325]

3. **Exchange traded options**  
   a. Market value of open option contracts purchased on a foreign board of trade  
   22,548,797 [7335]  
   b. Market value of open contracts granted (sold) on a foreign board of trade  
   -16,493,015 [7337]  
   c. Net equity (deficit) (add lines 1. 2. and 3.)  
   9,454,678,545 [7345]  
   d. Account liquidating to a deficit and account with a debit balances - gross amount  
   214,647,846 [7351]  
   e. Less: amount offset by customer owned securities  
   -212,852,517 [7352]  
   f. Amount required to be set aside as the secured amount - Net Liquidating Equity  
   9,456,473,874 [7355]

4. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**  
   9,456,473,874 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**  
   A. Banks located in the United States  
   54,139,136 [7500]  
   B. Other banks qualified under Regulation 30.7  
   317,792,153 [7520]  
   C. Other banks not qualified under Regulation 30.7  
   371,931,289 [7530]

2. **Securities**  
   A. In safekeeping with banks located in the United States  
   969,852,825 [7540]  
   B. In safekeeping with other banks qualified under Regulation 30.7  
   146,688,074 [7560]  
   C. In safekeeping with other banks not qualified under Regulation 30.7  
   1,116,540,899 [7570]

3. **Equities with registered futures commission merchants**  
   A. Cash  
   28,603,850 [7580]  
   B. Securities  
   0 [7590]  
   C. Unrealized gain (loss) on open futures contracts  
   1,827,941 [7600]  
   D. Value of long option contracts  
   0 [7610]  
   E. Value of short option contracts  
   0 [7615]  
   F. Amount due to (from) clearing organization - daily variation  
   0 [7617]  
   G. Value of long option contracts  
   0 [7619]  
   H. Value of short option contracts  
   0 [7620]  
   I. Total  
   8,291,004,393 [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]  
   F. Total  
   0 [7680]

5. **Amounts held by members of foreign boards of trade**  
   A. Cash  
   6,224,660,920 [7700]  
   B. Securities  
   1,999,097,260 [7710]  
   C. Unrealized gain (loss) on open futures contracts  
   61,190,431 [7720]  
   D. Value of long option contracts  
   22,548,797 [7730]  
   E. Value of short option contracts  
   -16,493,015 [7735]  
   F. Total  
   8,291,004,393 [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**  
   9,809,908,372 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**  
   353,434,498 [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**  
   213,434,498 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 17,330,490,678 [7010]
   B. Securities (at market) 9,578,501,548 [7020]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market -883,200,782 [7030]
3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 479,267,997 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -506,208,371 [7033]
4. Net equity (deficit) (add lines 1, 2 and 3) 25,998,851,070 [7040]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 592,252,598 [7045]
   Less: amount offset by customer securities -588,796,860 [7047] 3,455,738 [7050]
6. Amount required to be segregated (add lines 4 and 5) 26,002,306,808 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,194,752,209 [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) 2,859,005,480 [7090]
8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,482,760,668 [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) 6,719,496,068 [7120]
9. Net settlement from (to) derivatives clearing organizations of contract markets 140,203,590 [7130]
10. Exchange traded options
    A. Value of open long option contracts 479,267,997 [7132]
    B. Value of open short option contracts -506,208,371 [7133]
11. Net equities with other FCMs
    A. Net liquidating equity 18,321,878 [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) 26,387,599,519 [7180]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 385,292,711 [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 150,292,711 [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: -2,426,488,427 [8500]
   - B. Securities (at market): 8,725,530,605 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 19,447,408,908 [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)**
   - 25,746,451,086 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 168,072,683 [8560]
   - Less: amount offset by customer owned securities
     - -162,630,562
     - 5,442,121 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,751,893,207 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,929,777,601 [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): 47,268,728 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 14,038,513,385 [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): 8,678,261,877 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 429,094,560 [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)**
    - 26,122,916,151 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 371,022,944 [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**
    - 279,022,944 [8770]