W I N J A M M E R   F I L I N G

INITIAL
End Date: 3/10/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/13/2023
Morgan Stanley & Co LLC

Ikram Shah

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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 0
   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
   b. Minimum percentage of customer secured funds required: 0
   c. Dollar amount range between: 0 0
   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
   b. Minimum percentage of cleared swaps customer collateral required: 0
   c. Dollar amount range between: 0 0
   d. Percentage range of cleared swaps customer collateral required between: 0 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td>0 [7305]</td>
</tr>
<tr>
<td>A. Cash</td>
<td>6,342,839,937 [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>3,061,289,629 [7317]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>-613,774,837 [7325]</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>21,021,622 [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-18,975,819 [7337]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>8,792,400,532 [7345]</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>-484,526,948 [7352]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td></td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>8,798,267,580 [7355]</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>8,798,267,580 [7360]</td>
</tr>
</tbody>
</table>

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States | 78,221,817 [7500] |
   - B. Other banks qualified under Regulation 30.7 | 187,937,828 [7520] | 266,159,645 [7530] |
2. Securities
   - A. In safekeeping with banks located in the United States | 908,142,235 [7540] |
   - B. In safekeeping with other banks qualified under Regulation 30.7 | 148,864,409 [7560] | 1,057,006,644 [7570] |
3. Equities with registered futures commission merchants
   - A. Cash | 29,816,413 [7580] |
   - B. Securities | 0 [7590] |
   - C. Unrealized gain (loss) on open futures contracts | 1,194,963 [7600] |
   - D. Value of long option contracts | 0 [7610] |
   - E. Value of short option contracts | 0 [7615] | 31,011,376 [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 | 6,378,607,009 [7700] |
   - B. Securities | 2,004,282,985 [7710] |
   - C. Unrealized gain (loss) on open futures contracts | -614,969,800 [7720] |
   - D. Value of long option contracts | 21,021,622 [7730] |
   - E. Value of short option contracts | -18,975,819 [7735] | 7,769,965,997 [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 | 9,124,143,662 [7770] |
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 325,876,082 [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 | 185,876,082 [7785] |
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: \(17,795,462,990\) [7010]
   - B. Securities (at market): \(9,516,232,906\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: \(435,995,610\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(576,970,865\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-562,097,090\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: \(27,762,565,281\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \(764,721,091\) [7045]
   - Less: amount offset by customer securities: \(-759,343,048\) [7047] \(5,378,043\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: \(27,767,943,324\) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: \(3,843,974,085\) [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): \(2,605,968,007\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(14,683,692,125\) [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): \(6,910,264,899\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: \(122,165,683\) [7130]

10. **Total amount in segregation (add lines 7 through 12)**: \(28,198,514,049\) [7180]

11. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Management Target Amount for Excess funds in segregation: \(430,570,725\) [7190]
    - Excess (deficiency) funds in segregation over (under) Management Target Amount: \(195,570,725\) [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 -679,455,047 [8500]
   B. Securities (at market) 8,912,761,578 [8510]

2. Net unrealized profit (loss) in open cleared swaps 16,201,297,376 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount 24,434,603,907 [8550]
   Less: amount offset by customer owned securities -731,335,954 [8560] 1,554,638 [8570]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 24,436,158,545 [8580]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,508,700,401 [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) 11,182,860 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,155,266,270 [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) 8,901,578,718 [8650]

8. Net settlement from (to) derivatives clearing organizations -1,348,511,108 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 26,228,217,141 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 1,792,058,596 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 1,700,058,596 [8770]