INITIAL
End Date: 3/15/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/16/2023
Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

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**

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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]

<table>
<thead>
<tr>
<th>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td><strong>7,065,410,581</strong> [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td><strong>2,983,183,103</strong> [7317]</td>
</tr>
</tbody>
</table>

| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | **-1,765,571,348** [7325] |

<table>
<thead>
<tr>
<th>3. Exchange traded options</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td><strong>20,039,068</strong> [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td><strong>-19,892,409</strong> [7337]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td><strong>8,283,168,995</strong> [7345]</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td><strong>503,715,262</strong> [7351]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td><strong>-470,574,463</strong> [7354]</td>
</tr>
</tbody>
</table>

| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | **8,316,309,795** [7355] |

| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | **8,316,309,795** [7360] |

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

<table>
<thead>
<tr>
<th>1. Cash in banks</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Banks located in the United States</td>
<td><strong>355,628,418</strong> [7500]</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td><strong>289,429,256</strong> [7520]</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>2. Securities</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td><strong>894,587,054</strong> [7540]</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td><strong>141,838,923</strong> [7560]</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>3. Equities with registered futures commission merchants</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td><strong>30,545,829</strong> [7580]</td>
</tr>
<tr>
<td>B. Securities</td>
<td><strong>0</strong> [7590]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td><strong>6,257,382</strong> [7600]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td><strong>0</strong> [7610]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td><strong>0</strong> [7615]</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>4. Amounts held by clearing organizations of foreign boards of trade</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td><strong>0</strong> [7640]</td>
</tr>
<tr>
<td>B. Securities</td>
<td><strong>0</strong> [7650]</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td><strong>0</strong> [7660]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td><strong>0</strong> [7670]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td><strong>0</strong> [7675]</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>5. Amounts held by members of foreign boards of trade</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td><strong>6,682,897,742</strong> [7700]</td>
</tr>
<tr>
<td>B. Securities</td>
<td><strong>1,946,757,126</strong> [7710]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td><strong>-1,771,828,730</strong> [7720]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td><strong>20,039,068</strong> [7730]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td><strong>-19,892,409</strong> [7735]</td>
</tr>
</tbody>
</table>

| 6. Amounts with other depositories designated by a foreign board of trade | **6,857,972,797** [7740] |

| 7. Segregated funds on hand | **0** [7765] |

| 8. Total funds in separate section 30.7 accounts | **8,576,259,659** [7770] |

| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | **259,949,864** [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 | **119,949,864** [7785] |
### Daily Segregation - Segregation Statement

**Segregation Requirements (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 16,150,781,628
   - B. Securities (at market): 9,685,861,063

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 801,905,195

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 841,020,348
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -883,909,715

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 26,595,658,519

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 652,873,679
   - Less: amount offset by customer securities: -624,652,456
   - 28,221,223

6. **Amount required to be segregated (add lines 4 and 5)**
   - 26,623,879,742

**Funds in Segregated Accounts**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 3,047,645,086
   - B. Securities representing investments of customers’ funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 2,346,990,459

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,666,202,514
   - B. Securities representing investments of customers’ funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 7,338,870,604

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -163,991,526

10. **Exchange traded options**
    - A. Value of open long option contracts: 841,020,348
    - B. Value of open short option contracts: -883,909,715

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 22,486,965
    - B. Securities representing investments of customers’ funds (at market): 0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 0

12. **Segregated funds on hand**
    - 0

13. **Total amount in segregation (add lines 7 through 12)**
    - 27,215,314,735

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 591,434,993

15. **Management Target Amount for Excess funds in segregation**
    - 235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: 356,434,993
**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: 257,576,381 [8500]
   - B. Securities (at market): 9,193,497,519 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 16,185,691,419 [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)**
   - 25,636,765,319 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 470,087,122
   - Less: amount offset by customer owned securities -458,216,409
   - 11,870,713

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,648,636,032 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 4,191,832,408 [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): 78,865,247 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 15,592,358,332 [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): 9,114,632,272 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -971,804,349 [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)**
    - 28,005,883,910 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 2,357,247,878 [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**
    - 2,265,247,878 [8770]