INITIAL
End Date:2/22/2023
Firm Name:Morgan Stanley & Co LLC
Form:Daily Seg - FOCUS II
Submit Date:2/23/2023
INITIAL
End Date: 2/22/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/23/2023

Daily Segregation - Cover Page

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% 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 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 0; or
d. Percentage range of cleared swaps customer collateral required between: 0% and 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 0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash 5,920,572,855 [7315]
   - B. Securities (at market) 3,091,808,324 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 241,647,818 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade 27,412,390 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -18,819,138 [7337]
   - c. Net equity (deficit) (add lines 1. 2. and 3.) 9,262,622,49 [7345]

4. Account liquidating to a deficit and account with a debit balances - gross amount 275,743,215 [7351]

5. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,263,278,874 [7355]

6. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,263,278,874 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States 98,891,272 [7500]
   - B. Other banks qualified under Regulation 30.7 151,180,238 [7520] 250,071,510 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States 902,688,012 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 147,700,015 [7560] 1,050,388,027 [7570]

3. Equities with registered futures commission merchants
   - A. Cash 28,401,179 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 463,065 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 28,864,244 [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 5,861,215,047 [7700]
   - B. Securities 2,041,420,297 [7710]
   - C. Unrealized gain (loss) on open futures contracts 241,184,752 [7720]
   - D. Value of long option contracts 27,412,390 [7730]
   - E. Value of short option contracts -18,819,138 [7735] 8,152,413,348 [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 9,481,737,129 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 218,458,255 [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 78,458,255 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CE Act)**

1. Net ledger balance
   - **Cash:** 16,777,158,412
   - **Securities (at market):** 10,054,710,614

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - **Loss:** -402,189,789

3. Exchange traded options
   - **Add market value of open option contracts purchased on a contract market:** 552,454,875
   - **Deduct market value of open option contracts granted (sold) on a contract market:** -598,371,078

4. Net equity (deficit) (add lines 1, 2 and 3)
   - **Total:** 26,383,763,034

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - **Total:** 428,771,528
     - Less: amount offset by customer securities
     - **Total:** -427,932,003

6. Amount required to be segregated (add lines 4 and 5)
   - **Total:** 26,384,602,559

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - **Cash:** 3,164,939,147
   - **Securities representing investments of customers’ funds (at market):** 0
   - **Securities held for particular customers or option customers in lieu of cash (at market):** 2,694,341,129

8. Margins on deposit with derivatives clearing organizations of contract markets
   - **Cash:** 13,652,242,538
   - **Securities representing investments of customers’ funds (at market):** 0
   - **Securities held for particular customers or option customers in lieu of cash (at market):** 7,360,369,485

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - **Total:** -69,104,504

10. Exchange traded options
    - **Value of open long option contracts:** 552,454,875
    - **Value of open short option contracts:** -598,371,078

11. Net equities with other FCMs
    - **Net liquidating equity:** 18,800,577
        - **Securities representing investments of customers’ funds (at market):** 0
        - **Securities held for particular customers or option customers in lieu of cash (at market):** 0

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

13. Total amount in segregation (add lines 7 through 12)
    - **Total:** 26,775,672,169

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - **Excess:** 391,069,610

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

16. Excess (deficiency) funds in segregation over (under) Management Target Amount
    - **Excess:** 156,069,610
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUND IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements
1. Net ledger balance
   A. Cash              -1,170,500,054 [8500]
   B. Securities (at market)  8,989,709,503 [8510]
2. Net unrealized profit (loss) in open cleared swaps 17,856,379,805 [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) 25,675,589,254 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 109,018,668 [8560]
   Less: amount offset by customer owned securities -107,682,285 [8570] 1,336,383 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,676,925,637 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,856,760,422 [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) 16,665,276 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,359,560,091 [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) 8,973,044,227 [8650]
9. Net settlement from (to) derivatives clearing organizations -155,082,259 [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 0 [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 26,050,947,757 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 374,022,120 [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 282,022,120 [8770]