INITIAL
End Date: 3/3/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/6/2023

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
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range: $0 - $0
d. Percentage range of customer segregated funds required: 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: $0 - $0
d. Percentage range of customer secured funds required: 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: $0 - $0
d. Percentage range of cleared swaps customer collateral required: 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: 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: 6,178,453,507 [7315]
   - **B. Securities (at market)**: 3,104,480,335 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 312,891,308 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 22,523,541 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -16,353,283 [7337]

4. **Net equity (deficit) (add lines 1, 2 and 3.)**: 9,601,995,408 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -221,675,492 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,605,068,114 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,605,068,114 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 69,987,974 [7500]
   - B. Other banks qualified under Regulation 30.7: 215,913,552 [7520] 285,901,526 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 952,897,463 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 147,629,679 [7560] 1,100,527,142 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 28,932,541 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,258,196 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 31,190,737 [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: 6,150,732,499 [7700]
   - B. Securities: 2,003,953,193 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 310,633,113 [7720]
   - D. Value of long option contracts: 22,523,541 [7730]
   - E. Value of short option contracts: -16,353,283 [7735] 8,471,489,063 [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**: 9,889,108,468 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 284,040,354 [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**: 144,040,354 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: $17,677,151,678 [7010]
   - B. Securities (at market): $9,784,866,497 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $130,185,427 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $460,525,541 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$477,346,691 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $27,575,382,452 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $413,523,920 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: $27,581,581,000 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $3,340,517,873 [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): $3,091,938,826 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $14,484,633,913 [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): $6,692,927,671 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $361,828,522 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $460,525,541 [7132]
    - B. Value of open short option contracts: -$477,346,691 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $19,084,442 [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)**: $27,974,110,097 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $392,529,097 [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**: $157,529,097 [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**
     - \(-2,817,004,521\) \[8500\]
   - **B. Securities (at market)**
     - \(8,826,519,902\) \[8510\]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \(18,873,237,661\) \[8520\]

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)**
   - \(24,882,753,042\) \[8550\]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - \(-227,750,329\) \[8570\] \(3,319,879\) \[8580\]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \(24,886,072,921\) \[8590\]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - \(3,737,728,235\) \[8600\]
   - **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)**
     - \(13,790,646\) \[8620\]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - \(13,580,852,150\) \[8630\]
   - **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)**
     - \(8,812,729,256\) \[8650\]

9. **Net settlement from (to) derivatives clearing organizations**
   - **A. Cash**
     - \(-591,573,750\) \[8660\]
   - **B. Securities representing investments of cleared swaps customers' funds (at market)**
     - \(0\) \[8670\]
   - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)**
     - \(0\) \[8680\]

10. **Cleared swaps options**
    - **A. Value of open cleared swaps long option contracts**
      - \(0\) \[8690\]
    - **B. Value of open cleared swaps short option contracts**
      - \(0\) \[8700\]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - \(0\) \[8710\]
    - **B. Securities representing investments of cleared swaps customers' funds (at market)**
      - \(0\) \[8720\]
    - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)**
      - \(0\) \[8730\]

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)**
      - \(0\) \[8740\]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - \(25,553,526,537\) \[8750\]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \(667,453,616\) \[8760\]

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - \(92,000,000\) \[8770\]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - \(575,453,616\) \[8780\]