INITIAL
End Date: 3/14/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/15/2023
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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: ; 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
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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 7,197,431,447 [7315]
   B. Securities (at market) 2,979,955,079 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -1,265,571,782 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 25,867,929 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -18,412,569 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,919,270,104 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 434,275,325 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity 8,942,289,919 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,942,289,919 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 232,139,191 [7500]
   B. Other banks qualified under Regulation 30.7 292,452,566 [7520] 524,591,757 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 882,267,354 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 141,244,773 [7560] 1,023,512,127 [7570]

3. Equities with registered futures commission merchants
   A. Cash 30,381,436 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 5,200,210 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 35,581,646 [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 6,958,043,717 [7700]
   B. Securities 1,956,442,952 [7710]
   C. Unrealized gain (loss) on open futures contracts -1,270,771,992 [7720]
   D. Value of long option contracts 25,867,929 [7730]
   E. Value of short option contracts -18,412,569 [7735] 7,651,170,037 [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 9,234,855,567 [7770]


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 152,565,648 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash                        15,378,734,841 [7010]
   B. Securities (at market)     9,445,931,305 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 632,576,058 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 749,951,349 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -743,976,771 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,463,216,782 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 1,060,289,377 [7045]
   Less: amount offset by customer securities -1,039,038,368 [7047]
   21,251,009 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,484,467,791 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash                        1,775,818,843 [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) 2,625,665,899 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash                        14,667,924,841 [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) 6,820,265,406 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 158,383,723 [7130]

10. Exchange traded options
    A. Value of open long option contracts 749,951,349 [7132]
    B. Value of open short option contracts -743,976,771 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 18,310,442 [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) 26,072,343,732 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 587,875,941 [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 352,875,941 [7198]
# Daily Segregation - Swaps Statement

**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: \(1,389,079,460\) [8500]
   - B. Securities (at market): \(9,093,033,768\) [8510]

2. Net unrealized profit (loss) in open cleared swaps: \(16,394,416,545\) [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): \(26,876,529,773\) [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: \(466,349,968\) [8560]
   - Less: amount offset by customer owned securities: \(-354,596,825\) [8570] \(111,753,143\) [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): \(26,988,282,916\) [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: \(3,523,569,368\) [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): \(54,544,413\) [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: \(14,870,692,044\) [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): \(9,038,489,355\) [8650]

9. Net settlement from (to) derivatives clearing organizations: \(474,897,908\) [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): \(27,962,193,088\) [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): \(973,910,172\) [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: \(881,910,172\) [8770]