INITIAL
End Date: 3/22/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/23/2023
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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):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 0%
- Percentage range of customer segregated funds required between: 0 and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: $140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0 and 0%
- Percentage range of customer secured funds required between: 0 and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: $92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0 and 0%
- 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>6,859,036,663 [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,927,649,629 [7317]</td>
</tr>
</tbody>
</table>

#### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

-961,657,532 [7325]

#### 3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade

25,665,145 [7335]

b. Market value of open contracts granted (sold) on a foreign board of trade

-22,056,761 [7337]

#### 4. Net equity (deficit) (add lines 1, 2, and 3.)

8,828,637,144 [7345]

#### 5. Account liquidating to a deficit and account with a debit balances - gross amount

Less: amount offset by customer owned securities


#### 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

8,832,012,405 [7355]

#### 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

8,832,012,405 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

#### 1. Cash in banks

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Banks located in the United States</td>
<td>214,296,111 [7500]</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>395,154,448 [7520] 609,450,559 [7530]</td>
</tr>
</tbody>
</table>

#### 2. Securities

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>898,501,440 [7540]</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>114,307,335 [7560] 1,012,808,775 [7570]</td>
</tr>
</tbody>
</table>

#### 3. Equities with registered futures commission merchants

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>32,145,670 [7580]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7590]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>7,329,380 [7600]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7610]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7615] 39,475,050 [7620]</td>
</tr>
</tbody>
</table>

#### 4. Amounts held by clearing organizations of foreign boards of trade

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>0 [7640]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7650]</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0 [7660]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7670]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7675] 0 [7680]</td>
</tr>
</tbody>
</table>

#### 5. Amounts held by members of foreign boards of trade

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>6,477,342,756 [7700]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>1,914,840,854 [7710]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-968,986,912 [7720]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>25,665,145 [7730]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-22,056,761 [7735] 7,426,805,082 [7740]</td>
</tr>
</tbody>
</table>

#### 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

9,088,539,466 [7770]

#### 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

256,527,061 [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

116,527,061 [7785]
### Daily Segregation - Segregation Statement

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   - A. Cash: 15,311,988,801 (7010)
   - B. Securities (at market): 10,017,843,104 (7020)
2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 1,987,517,822 (7030)
3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 713,104,875 (7032)
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -734,534,017 (7033)
4. Net equity (deficit) (add lines 1, 2 and 3): 27,295,920,585 (7040)
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 512,666,863 (7045)
   - Less: amount offset by customer securities: -511,442,172 (7047) 1,224,691 (7050)
6. Amount required to be segregated (add lines 4 and 5): 27,297,145,276 (7060)

### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash: 3,023,468,068 (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): 2,599,042,617 (7090)
8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 14,653,794,104 (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): 7,418,800,487 (7120)
9. Net settlement from (to) derivatives clearing organizations of contract markets: 182,351,608 (7130)
10. Exchange traded options
    - A. Value of open long option contracts: 713,104,875 (7132)
    - B. Value of open short option contracts: -734,534,017 (7133)
11. Net equities with other FCMs
    - A. Net liquidating equity: 26,085,437 (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): 27,882,113,179 (7180)
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 584,967,903 (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: 349,967,903 (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: 473,571,249 [8500]
   - B. Securities (at market): 9,460,845,193 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 16,515,699,537 [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)**: 26,450,115,979 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -389,644,594 [8570] 1,393,411 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 26,451,509,390 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 5,226,520,023 [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): 53,919,393 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 13,966,342,984 [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): 9,406,925,800 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -690,707,808 [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)**: 27,963,000,392 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 1,511,491,002 [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**: 1,419,491,002 [8770]