INITIAL
End Date: 3/24/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/27/2023
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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: 235,000,000
- b. Minimum percentage of customer segregated funds required: 0
- c. Dollar amount range between: 0 0
- d. Percentage range of customer segregated funds required between: 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 between: 0 0
- d. Percentage range of customer secured funds required between: 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 between: 0 0
- d. Percentage range of cleared swaps customer collateral required between: 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** 6,663,671,154 [7315]
   - **B. Securities (at market)** 2,944,866,394 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** -1,140,747,944 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 27,865,917 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -20,552,302 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 8,475,103,219 [7345]

5. **Less: amount offset by customer owned securities** 1,206,341 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 8,476,309,560 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 8,476,309,560 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States 71,509,552 [7500]
   - B. Other banks qualified under Regulation 30.7 529,968,765 [7520] 601,478,317 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 932,959,381 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 113,694,975 [7560] 1,046,654,356 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 33,113,148 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 8,606,717 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 41,719,865 [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 6,341,756,675 [7700]
   - B. Securities 1,898,212,038 [7710]
   - C. Unrealized gain (loss) on open futures contracts -1,149,354,661 [7720]
   - D. Value of long option contracts 27,865,917 [7730]
   - E. Value of short option contracts -20,552,302 [7735] 7,097,927,667 [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** 8,787,780,205 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 311,470,645 [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** 171,470,645 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 14,244,727,882 [7010]
   B. Securities (at market) 10,134,713,021 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,620,643,168 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 728,206,452 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -728,538,714 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,999,751,809 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 209,934,082 [7045]
   Less: amount offset by customer securities -208,951,483 [7047] 982,599 [7050]

6. Amount required to be segregated (add lines 4 and 5) 27,000,734,408 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 2,530,026,996 [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) 2,845,449,646 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,658,762,342 [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) 7,289,263,375 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 242,862,198 [7130]

10. Exchange traded options
    A. Value of open long option contracts 728,206,452 [7132]
    B. Value of open short option contracts -728,538,714 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 21,722,687 [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) 27,587,754,982 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 587,020,574 [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 352,020,574 [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

<table>
<thead>
<tr>
<th>Cleared Swaps Customer Requirements</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td><strong>2,423,025,675</strong> [8500]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td><strong>9,441,394,527</strong> [8510]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open cleared swaps</td>
<td></td>
</tr>
<tr>
<td></td>
<td><strong>15,543,967,635</strong> [8520]</td>
</tr>
<tr>
<td>3. Cleared swaps options</td>
<td></td>
</tr>
<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td><strong>0</strong> [8530]</td>
</tr>
<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td><strong>0</strong> [8540]</td>
</tr>
<tr>
<td>4. Net Equity (deficit) (add lines 1, 2, and 3)</td>
<td><strong>27,408,387,837</strong> [8550]</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td><strong>54,810,934</strong> [8560]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td><strong>-53,582,118</strong> [8570] <strong>1,228,816</strong> [8580]</td>
</tr>
<tr>
<td>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td><strong>27,409,616,653</strong> [8590]</td>
</tr>
<tr>
<td>7. Deposited in cleared swaps customer segregated accounts at banks</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td><strong>4,016,145,984</strong> [8600]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers’ funds (at market)</td>
<td><strong>0</strong> [8610]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td><strong>22,797,332</strong> [8620]</td>
</tr>
<tr>
<td>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td><strong>14,628,606,047</strong> [8630]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers’ funds (at market)</td>
<td><strong>0</strong> [8640]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td><strong>9,418,597,195</strong> [8650]</td>
</tr>
<tr>
<td>9. Net settlement from (to) derivatives clearing organizations</td>
<td><strong>-96,219,269</strong> [8660]</td>
</tr>
<tr>
<td>10. Cleared swaps options</td>
<td></td>
</tr>
<tr>
<td>A. Value of open cleared swaps long option contracts</td>
<td><strong>0</strong> [8670]</td>
</tr>
<tr>
<td>B. Value of open cleared swaps short option contracts</td>
<td><strong>0</strong> [8680]</td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td><strong>0</strong> [8690]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers’ funds (at market)</td>
<td><strong>0</strong> [8700]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td><strong>0</strong> [8710]</td>
</tr>
<tr>
<td>12. Cleared swaps customer funds on hand</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td><strong>0</strong></td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers’ funds (at market)</td>
<td><strong>0</strong></td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td><strong>0</strong> [8715]</td>
</tr>
<tr>
<td>13. Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td><strong>27,989,927,289</strong> [8720]</td>
</tr>
<tr>
<td>14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td><strong>580,310,636</strong> [8730]</td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td><strong>92,000,000</strong> [8760]</td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
<td><strong>488,310,636</strong> [8770]</td>
</tr>
</tbody>
</table>