INITIAL
End Date: 3/27/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/28/2023
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co LLC

Contact Name
Ikram Shah

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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
**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 6,848,020,736 [7315]
   - B. Securities (at market) 2,918,402,439 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -938,548,453 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade 27,597,567 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -19,685,052 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,835,787,237 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 210,302,555 [7351]
   - Less: amount offset by customer owned securities 2,035,515 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,837,822,752 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,837,822,752 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States 80,292,027 [7500]
   - B. Other banks qualified under Regulation 30.7 504,129,480 [7520] 584,421,507 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States 934,839,072 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 88,496,605 [7560] 1,023,335,677 [7570]

3. Equities with registered futures commission merchants
   - A. Cash 32,992,197 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 6,955,803 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 39,948,000 [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 6,534,494,619 [7700]
   - B. Securities 1,895,066,763 [7710]
   - C. Unrealized gain (loss) on open futures contracts -945,504,256 [7720]
   - D. Value of long option contracts 27,597,567 [7730]
   - E. Value of short option contracts -19,685,052 [7735] 7,491,969,641 [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 9,139,674,825 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 301,852,073 [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 161,852,073 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: \(13,845,429,999\) [7010]
   - B. Securities (at market): \(10,030,019,645\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(1,917,139,431\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(720,868,645\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-710,616,548\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(25,802,841,172\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: \(-1,066,029,191\) [7047]
     - \(664,533\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(25,803,505,705\) [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: \(1,816,226,032\) [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): \(2,843,837,456\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(14,652,210,401\) [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): \(7,186,182,189\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(-139,203,657\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(720,868,645\) [7132]
    - B. Value of open short option contracts: \(-710,616,548\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(22,030,582\) [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)**
    - \(26,391,535,100\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(588,029,395\) [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**
    - **Excess**: \(353,029,395\) [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**
     - $2,569,215,211 [8500]
   - **B. Securities (at market)**
     - $9,440,420,858 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - $16,273,660,390 [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)**
   - $28,283,296,459 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**
     - $257,452,356 [8560]
     - $256,226,536 [8570]
     - $1,225,820 [8580]
   - **Total amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
     - $28,284,522,279 [8590]

6. **Funds in Cleared Swaps Customer Segregated Accounts**
   - **A. Cash**
     - $4,044,328,742 [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)**
     - $12,971,540 [8620]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - $14,521,431,031 [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)**
     - $9,427,449,318 [8650]

8. **Net settlement from (to) derivatives clearing organizations**
   - $857,541,218 [8660]

9. **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]

10. **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]

11. **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]

12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - $28,863,721,849 [8720]

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $579,199,570 [8730]

14. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - $92,000,000 [8760]

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - $487,199,570 [8770]