INITIAL
End Date: 3/30/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/31/2023

Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

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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 and 0
- d. Percentage range of customer segregated funds required between: 0% and 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 and 0
- d. Percentage range of customer secured funds required between: 0% and 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 and 0
- d. 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
   - A. Cash: 6,513,442,118 [7315]
   - B. Securities (at market): 3,000,551,184 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -277,831,057 [7325]
3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 27,385,208 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -18,634,549 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.): 9,244,912,904 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount: 229,571,765 [7351]
   - Less: amount offset by customer owned securities: -225,830,399 [7352]
   - 3,741,366 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 9,248,654,270 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 9,248,654,270 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS
1. Cash in banks
   - A. Banks located in the United States: 174,907,418 [7500]
   - B. Other banks qualified under Regulation 30.7: 385,297,712 [7520] 560,205,130 [7530]
2. Securities
   - A. In safekeeping with banks located in the United States: 1,015,697,028 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 88,053,343 [7560] 1,103,750,371 [7570]
3. Equities with registered futures commission merchants
   - A. Cash: 33,175,395 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 9,102,366 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 42,277,761 [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: 6,201,146,795 [7700]
   - B. Securities: 1,896,800,813 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -286,933,423 [7720]
   - D. Value of long option contracts: 27,385,208 [7730]
   - E. Value of short option contracts: -18,634,549 [7735] 7,819,764,844 [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: 9,525,998,106 [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: 137,343,836 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 14,315,178,374 [7010]
   B. Securities (at market) 9,921,682,065 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,716,408,593 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 645,897,166 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -594,497,880 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 27,004,668,318 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 208,412,446 [7045]
   Less: amount offset by customer securities -201,089,389 [7047] 7,323,057 [7050]

6. Amount required to be segregated (add lines 4 and 5) 27,011,991,375 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,680,508,528 [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) 2,895,094,459 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,677,501,878 [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) 7,026,587,606 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 238,670,865 [7130]

10. Exchange traded options
    A. Value of open long option contracts 645,897,166 [7132]
    B. Value of open short option contracts -594,497,880 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 24,835,426 [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) 27,594,598,048 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 582,606,673 [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 347,606,673 [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  1,694,726,336 [8500]
   B. Securities (at market)  9,312,239,328 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   16,019,214,707 [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)
   27,026,180,371 [8550]

5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount  64,438,104 [8560]
   Less: amount offset by customer owned securities  -62,789,889 [8570]
   1,648,215 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   27,027,828,586 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash  3,928,203,806 [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)  129,343,692 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer
   segregated accounts
   A. Cash  14,354,558,062 [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)  9,182,895,636 [8650]

9. Net settlement from (to) derivatives clearing organizations  -130,363,990 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    27,464,637,206 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from
    line 13)
    436,808,620 [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
    344,808,620 [8770]