INITIAL
End Date: 5/4/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/5/2023
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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
**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 6,478,469,487 [7315]
   B. Securities (at market) 2,953,719,807 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -248,881,199 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 15,196,614 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -11,274,172 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,187,230,537 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -307,181,596 [7352] 17,647,544 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,204,878,081 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,204,878,081 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 84,524,824 [7500]
   B. Other banks qualified under Regulation 30.7 325,549,857 [7520] 410,074,681 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,116,790,297 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 102,010,960 [7560] 1,218,801,257 [7570]

3. Equities with registered futures commission merchants
   A. Cash 40,312,709 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 14,493,834 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 54,806,543 [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 6,346,075,246 [7700]
   B. Securities 1,734,918,550 [7710]
   C. Unrealized gain (loss) on open futures contracts -263,375,033 [7720]
   D. Value of long option contracts 15,196,614 [7730]
   E. Value of short option contracts -11,274,172 [7735] 7,821,541,205 [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 9,505,223,686 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 300,345,605 [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 160,345,605 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**
     - 12,995,545,073 [7010]
   - **B. Securities (at market)**
     - 10,233,392,957 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 4,361,177,733 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 907,673,792 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -899,817,684 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 27,597,971,871 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 356,765,427 [7045]
   - **Less: amount offset by customer securities**
     - -355,009,874 [7047] 1,755,553 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 27,599,727,424 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 3,622,535,338 [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)**
     - 2,555,508,157 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 14,535,420,921 [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)**
     - 7,677,884,800 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -239,315,885 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 907,673,792 [7132]
    - **B. Value of open short option contracts**
      - -899,817,684 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 21,988,299 [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)**
    - 28,181,877,738 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 582,150,314 [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**
    - 347,150,314 [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**
     - 6,136,691,336 [8500]
   - **B. Securities (at market)**
     - 10,070,541,590 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 12,306,746,242 [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)**
   - 28,513,979,168 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - -274,883,287 [8570] 3,325,920 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 28,517,305,088 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - 4,650,680,240 [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)**
     - 170,093,783 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 15,127,982,847 [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)**
     - 9,900,447,807 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -393,663,037 [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)**
    - 29,455,541,640 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 938,236,552 [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**
    - 846,236,552 [8770]