INITIAL
End Date: 6/12/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/13/2023
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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: \(6,876,809,616\) [7315]
   - B. Securities (at market): \(2,803,494,763\) [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: \(-172,599,815\) [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: \(10,462,984\) [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: \(-8,216,287\) [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): \(9,509,951,261\) [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: \(-221,498,459\) [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): \(9,511,053,092\) [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: \(9,511,053,092\) [7360]

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. Cash in banks
   - A. Banks located in the United States: \(47,261,896\) [7500]
   - B. Other banks qualified under Regulation 30.7: \(260,962,888\) [7520] \(308,224,784\) [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: \(1,390,539,841\) [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: \(101,471,215\) [7560] \(1,492,011,056\) [7570]

3. Equities with registered futures commission merchants
   - A. Cash: \(52,954,358\) [7580]
   - B. Securities: \(0\) [7590]
   - C. Unrealized gain (loss) on open futures contracts: \(-1,318,387\) [7600]
   - D. Value of long option contracts: \(0\) [7610]
   - E. Value of short option contracts: \(0\) [7615] \(51,635,971\) [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: \(6,976,725,531\) [7700]
   - B. Securities: \(1,311,483,708\) [7710]
   - C. Unrealized gain (loss) on open futures contracts: \(-171,281,427\) [7720]
   - D. Value of long option contracts: \(10,462,984\) [7730]
   - E. Value of short option contracts: \(-8,216,287\) [7735] \(8,119,174,509\) [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: \(9,971,046,320\) [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): \(459,993,228\) [7780]

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: \(319,993,228\) [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 18,029,276,714
   - B. Securities (at market): 10,082,256,543

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -323,842,077

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 728,047,711
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -676,126,421

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 27,839,612,470

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: -321,027,901
   - 562,143

6. **Amount required to be segregated (add lines 4 and 5)**
   - 27,840,174,613

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 2,720,082,001
   - B. Securities representing investments of customers’ funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 2,694,401,394

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 15,223,659,968
   - B. Securities representing investments of customers’ funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 7,387,855,149

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 354,890,874

10. **Exchange traded options**
    - A. Value of open long option contracts: 728,047,711
    - B. Value of open short option contracts: -676,126,421

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 25,605,852
    - B. Securities representing investments of customers’ funds (at market): 0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 0

12. **Segregated funds on hand**
    - 0

13. **Total amount in segregation (add lines 7 through 12)**
    - 28,458,416,528

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 618,241,915

15. **Management Target Amount for Excess funds in segregation**
    - 235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: 383,241,915
### 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: $2,706,255,816 [8500]
   - B. Securities (at market): $9,844,532,914 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - $15,211,189,041 [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)**
   - $27,761,977,771 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $40,853,717 [8560]
   - Less: amount offset by customer owned securities: $-39,734,124 [8570]
   - $1,119,593 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $27,763,097,364 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $4,347,512,154 [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): $23,600,979 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $13,916,225,611 [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): $9,820,931,935 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - $79,115,723 [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)**
    - $28,187,386,402 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $424,289,038 [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**
    - $332,289,038 [8770]