INITIAL
End Date: 6/23/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/26/2023
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

Contact Phone Number
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Contact Email Address
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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** 6,442,270,388 [7315]
   - B. **Securities (at market)** 2,836,130,118 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** -353,475,710 [7325]

3. **Exchange traded options**
   a. Market value of open option contracts purchased on a foreign board of trade 12,403,802 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -8,309,008 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 8,929,019,590 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities -290,457,558 [7352] 1,861,001 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 8,930,880,591 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 8,930,880,591 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States 72,055,936 [7500]
   - B. Other banks qualified under Regulation 30.7 193,344,790 [7520] 265,400,726 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 1,416,930,538 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 107,106,180 [7560] 1,524,036,718 [7570]

3. **Equities with registered futures commission merchants**
   - A. **Cash** 49,698,604 [7580]
   - B. **Securities** 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 515,266 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 50,213,870 [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** 6,501,080,214 [7700]
   - B. **Securities** 1,312,093,400 [7710]
   - C. Unrealized gain (loss) on open futures contracts -353,990,975 [7720]
   - D. Value of long option contracts 12,403,802 [7730]
   - E. Value of short option contracts 8,309,008 [7735] 7,463,277,433 [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** 9,302,928,747 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 372,048,156 [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** 232,048,156 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: \(16,890,355,675\) [7010]
   - B. Securities (at market): \(10,123,541,966\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(-433,199,655\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(587,563,849\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-526,376,382\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(26,641,865,453\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(612,087,662\) [7045]
   - Less: amount offset by customer securities: \(-611,106,011\) [7047] \(981,651\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(26,642,867,104\) [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: \(2,357,325,297\) [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): \(2,554,781,331\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(14,658,825,472\) [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): \(7,568,760,635\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(10,251,823\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(587,563,849\) [7132]
    - B. Value of open short option contracts: \(-526,376,382\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(17,919,238\) [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)**
    - \(27,229,051,263\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(586,184,159\) [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**
    - \(351,184,159\) [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: 2,594,007,270
   - B. Securities (at market): 9,676,508,676

2. **Net unrealized profit (loss) in open cleared swaps**
   - 14,736,168,011

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0

4. **Account liquidating to a deficit and accounts with debit balances - gross amount**
   - 131,389,041
   - Less: amount offset by customer owned securities: -127,930,550
   - 3,458,491

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 27,010,142,448

6. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,219,098,965
   - 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): 32,566,746

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 14,984,103,014
   - 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): 9,643,941,930

8. **Net settlement from (to) derivatives clearing organizations**
   - -420,837,315

9. **Net equities with other FCMs**
   - A. Net liquidating equity: 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

10. **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

11. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 27,458,873,340

12. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 448,730,892

13. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - 92,000,000

14. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - 356,730,892