INITIAL
End Date: 6/26/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/27/2023
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):
- Minimum dollar amount: 0 ; or
- Minimum percentage of customer segregated funds required: 0 % ; or
- Dollar amount range between: 0 and; or
- Percentage range of customer segregated funds required between: 0 % and%.

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000 ; or
- Minimum percentage of customer secured funds required: 0 % ; or
- Dollar amount range between: 0 and; or
- Percentage range of customer secured funds required between: 0 % and%.

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000 ; or
- Minimum percentage of cleared swaps customer collateral required: 0 % ; or
- Dollar amount range between: 0 and; or
- Percentage range of cleared swaps customer collateral required between: 0 % and%.

Attach supporting documents CH
INITIAL

End Date: 6/26/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/27/2023

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 6,764,715,744 [7315]
   B. Securities (at market) 2,844,775,734 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -383,909,843 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 12,317,571 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -8,383,214 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,229,515,992 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -179,480,068 [7352] 1,207,540 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,230,723,532 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,230,723,532 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 80,543,608 [7500]
   B. Other banks qualified under Regulation 30.7 253,096,036 [7520] 333,639,644 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,411,390,003 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 131,820,998 [7560] 1,543,211,001 [7570]

3. Equities with registered futures commission merchants
   A. Cash 49,191,740 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 2,476,518 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 51,668,258 [7620]

4. Amounts held by clearing organizations of foreign boards of trade
   A. Cash 0 [7630]
   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 6,772,764,473 [7700]
   B. Securities 1,301,564,733 [7710]
   C. Unrealized gain (loss) on open futures contracts -386,386,361 [7720]
   D. Value of long option contracts 12,317,571 [7730]
   E. Value of short option contracts 8,383,214 [7735] 7,691,877,202 [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 9,620,396,105 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 389,672,573 [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 249,672,573 [7785]
Initail
End Date: 6/26/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/27/2023

Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - Cash: $17,286,838,113 [7010]
   - Securities (at market): $10,090,072,627 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - $-405,061,591 [7030]

3. Exchange traded options
   - Add market value of open option contracts purchased on a contract market: $569,687,480 [7032]
   - Deduct market value of open option contracts granted (sold) on a contract market: $-524,171,110 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - $27,017,365,519 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - $270,383,102 [7045]
   - Less: amount offset by customer securities
     - $-269,710,573 [7047] $672,529 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   - $27,018,038,048 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   - Cash: $2,791,785,476 [7070]
   - Securities representing investments of customers’ funds (at market): $0 [7080]
   - Securities held for particular customers or option customers in lieu of cash (at market): $2,538,030,033 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - Cash: $14,639,451,737 [7100]
   - Securities representing investments of customers’ funds (at market): $0 [7110]
   - Securities held for particular customers or option customers in lieu of cash (at market): $7,552,042,594 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - $22,614,553 [7130]

10. Exchange traded options
    - Value of open long option contracts: $569,687,480 [7132]
    - Value of open short option contracts: $-524,171,110 [7133]

11. Net equities with other FCMs
    - Net liquidating equity: $14,752,166 [7140]
    - Securities representing investments of customers’ funds (at market): $0 [7160]
    - 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)
    - $27,604,192,929 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - $586,154,881 [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
      - $351,154,881 [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: 3,059,138,488 [8500]
   - B. Securities (at market): 9,492,229,563 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 14,708,170,813 [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. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 27,259,538,864 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount, net by customer owned securities**
   - -55,439,931 [8560] 1,153,739 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 27,260,692,603 [8580]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,608,982,179 [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): 31,869,641 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 14,502,984,419 [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): 9,460,359,922 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -41,959,719 [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)**
    - 27,562,236,442 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 301,543,839 [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**
    - 209,543,839 [8770]