AMENDMENT
End Date: 4/5/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/7/2023
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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
**AMENDMENT**  
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**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: 6,050,216,294 [7315]  
   B. Securities (at market): 3,014,158,205 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -184,383,253 [7325]

3. Exchange traded options  
   a. Market value of open option contracts purchased on a foreign board of trade: 22,021,838 [7335]  
   b. Market value of open contracts granted (sold) on a foreign board of trade: -15,466,359 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 8,886,546,725 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount  
   Less: amount offset by customer owned securities: -349,860,049 [7354]  
   5,148,301 [7355]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 8,891,695,026 [7356]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 8,891,695,026 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks  
   A. Banks located in the United States: 214,807,568 [7500]  
   B. Other banks qualified under Regulation 30.7: 302,036,396 [7520]  

2. Securities  
   A. In safekeeping with banks located in the United States: 1,190,859,731 [7540]  
   B. In safekeeping with other banks qualified under Regulation 30.7: 88,618,093 [7560]  

3. Equities with registered futures commission merchants  
   A. Cash: 34,788,192 [7580]  
   B. Securities: 0 [7590]  
   C. Unrealized gain (loss) on open futures contracts: 13,352,150 [7600]  
   D. Value of long option contracts: 0 [7610]  
   E. Value of short option contracts: 0 [7615]  

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]  

5. Amounts held by members of foreign boards of trade  
   A. Cash: 5,776,037,392 [7700]  
   B. Securities: 1,734,680,381 [7710]  
   C. Unrealized gain (loss) on open futures contracts: -197,735,402 [7720]  
   D. Value of long option contracts: 22,021,838 [7730]  
   E. Value of short option contracts: -15,466,359 [7735]  

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: 9,163,999,980 [7770]  
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 272,304,954 [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: 132,304,954 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 12,146,809,022 [7010]
   - **B. Securities (at market)**
     - 10,193,516,811 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 4,936,451,986 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 726,703,973 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -666,304,670 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 27,337,177,122 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 309,960,395 [7045]
   - Less: amount offset by customer securities
     - -305,626,559 [7047] **4,333,836** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 27,341,510,958 [7060]

Funds in Segregated Accounts

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 2,846,731,612 [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)**
     - 3,395,732,713 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 14,745,043,471 [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)**
     - 6,797,784,098 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 52,239,385 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 726,703,973 [7132]
    - **B. Value of open short option contracts**
      - -666,304,670 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 26,458,665 [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)**
    - 27,924,389,247 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 582,878,289 [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
      - 347,878,289 [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 3,277,859,550 [8500]
   B. Securities (at market) 9,608,291,481 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   14,357,177,929 [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)
   27,243,328,960 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   191,862,529 [8560]
   Less: amount offset by customer owned securities -190,116,488 [8570] 1,746,041 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   27,245,075,001 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,721,326,677 [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) 127,514,269 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,617,580,935 [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) 9,480,777,212 [8650]

9. Net settlement from (to) derivatives clearing organizations
   -284,679,741 [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)
    27,662,519,352 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    417,444,351 [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
    325,444,351 [8770]