AMENDMENT
End Date: 5/29/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/30/2023

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: 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: 6,145,826,439 [7315]
   - B. Securities (at market): 2,873,344,567 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 464,176,607 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 10,314,411 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -9,313,335 [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3.)**: 9,484,348,689 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -167,786,417 [7352]
   - 1,118,842 [7354]

   **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,485,467,531 [7355]

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,485,467,531 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 65,865,509 [7500]
   - B. Other banks qualified under Regulation 30.7: 303,326,947 [7520] 369,192,456 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,128,748,777 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 111,657,807 [7560] 1,240,406,584 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 51,395,080 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 453,472 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 51,848,552 [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: 6,076,800,493 [7700]
   - B. Securities: 1,632,937,983 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 463,723,136 [7720]
   - D. Value of long option contracts: 10,314,411 [7730]
   - E. Value of short option contracts: -9,313,335 [7735] 8,174,462,688 [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**: 9,835,910,280 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 350,442,749 [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**: 210,442,749 [7785]
<table>
<thead>
<tr>
<th>1. Daily Segregation - Segregation Statement</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</strong></td>
<td></td>
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<tr>
<td>1. Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$15,859,422,733 [7010]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$11,299,377,062 [7020]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>$828,269,814 [7030]</td>
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<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>$777,624,246 [7032]</td>
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<tr>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>$749,061,588 [7033]</td>
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<tr>
<td>4. Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>$28,015,632,267 [7040]</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$1,453,675,572 [7045]</td>
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<tr>
<td>Less: amount offset by customer securities</td>
<td>$1,452,180,919 [7047] $1,494,653 [7050]</td>
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<td>6. Amount required to be segregated (add lines 4 and 5)</td>
<td>$28,017,126,920 [7060]</td>
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<tr>
<td>7. Deposited in segregated funds bank accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$3,696,380,706 [7070]</td>
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<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>$0 [7080]</td>
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<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>$1,891,371,448 [7090]</td>
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<tr>
<td>8. Margins on deposit with derivatives clearing organizations of contract markets</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$13,177,299,692 [7100]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>$0 [7110]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>$9,408,005,614 [7120]</td>
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<tr>
<td>9. Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>$385,914,958 [7130]</td>
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<tr>
<td>10. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Value of open long option contracts</td>
<td>$777,624,246 [7132]</td>
</tr>
<tr>
<td>B. Value of open short option contracts</td>
<td>$749,061,588 [7133]</td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>$17,330,192 [7140]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>$0 [7160]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>$0 [7170]</td>
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<tr>
<td>12. Segregated funds on hand</td>
<td>$0 [7150]</td>
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<tr>
<td>13. Total amount in segregation (add lines 7 through 12)</td>
<td>$28,604,865,268 [7180]</td>
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<tr>
<td>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>$587,738,348 [7190]</td>
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<tr>
<td>15. Management Target Amount for Excess funds in segregation</td>
<td>$235,000,000 [7194]</td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess</td>
<td>$352,738,348 [7198]</td>
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</table>
### 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
     - $3,101,534,393 [8500]
   - B. Securities (at market)
     - $9,801,689,057 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - $15,709,673,141 [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)**
   - $28,612,896,591 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - $3,232,247 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $28,616,128,838 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash
     - $5,062,552,873 [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)
     - $30,992,251 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash
     - $13,954,160,769 [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)
     - $9,770,696,806 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - $99,989,543 [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)**
    - $28,918,392,242 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $302,263,404 [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**
    - $210,263,404 [8770]