INITIAL
End Date: 10/4/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/5/2022
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
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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 7,353,964,594 [7315]
   B. Securities (at market) 2,952,819,725 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -812,238,342 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 23,792,335 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -14,460,873 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,503,877,439 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 410,995,537 [7351]
Less: amount offset by customer owned securities -405,416,815 [7352] 5,578,722 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,509,456,161 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,509,456,161 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 349,864,052 [7500]
   B. Other banks qualified under Regulation 30.7 424,040,592 [7520] 773,904,644 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 611,408,892 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 113,574,644 [7560] 724,983,536 [7570]

3. Equities with registered futures commission merchants
   A. Cash 24,745,985 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,796,264 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 26,542,249 [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 6,827,431,965 [7700]
   B. Securities 2,227,836,189 [7710]
   C. Unrealized gain (loss) on open futures contracts -814,034,605 [7720]
   D. Value of long option contracts 23,792,335 [7730]
   E. Value of short option contracts -14,460,873 [7735] 8,250,565,011 [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 9,775,995,440 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 266,539,279 [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 126,539,279 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 23,865,558,295 [7010]
   B. Securities (at market) 10,180,604,019 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -4,558,364,131 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,747,241,629 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,478,358,191 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 29,756,681,621 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 921,258,278 [7045]
   Less: amount offset by customer securities -905,036,956 [7047]
   16,221,322 [7050]

6. Amount required to be segregated (add lines 4 and 5) 29,772,902,943 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,080,752,964 [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) 3,889,803,194 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 15,446,487,493 [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) 6,290,800,825 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 177,111,278 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,747,241,629 [7132]
    B. Value of open short option contracts -1,478,358,191 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 11,946,377 [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) 30,165,785,569 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 392,882,626 [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 157,882,626 [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 2,247,700,924 [8500]
   B. Securities (at market) 8,860,293,211 [8510]


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) 27,367,300,963 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 146,883,674 [8560]
   Less: amount offset by customer owned securities -145,513,342 [8570] 1,370,332 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,368,671,295 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,856,776,079 [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) 68,352,974 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 16,473,726,357 [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) 8,791,940,237 [8650]


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) 27,984,110,883 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 615,439,588 [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 523,439,588 [8770]