INITIAL
End Date: 10/6/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/7/2022
Name of Company

Morgan Stanley & Co. LLC

Contact Name

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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

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash
     - **6,776,934,009** [7315]
   - B. Securities (at market)
     - **2,965,270,838** [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   - **-429,730,027** [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade
     - **25,209,738** [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade
     - **-15,557,869** [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   - **9,322,126,689** [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities
     - **-340,001,010** [7352] **6,296,300** [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   - **9,328,422,989** [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6
   - **9,328,422,989** [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States
     - **449,291,280** [7500]
   - B. Other banks qualified under Regulation 30.7
     - **266,961,223** [7520] **716,252,503** [7530]

2. Securities
   - A. In safekeeping with banks located in the United States
     - **651,644,868** [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - **112,640,867** [7560] **764,285,735** [7570]

3. Equities with registered futures commission merchants
   - A. Cash
     - **24,533,783** [7580]
   - B. Securities
     - **0** [7590]
   - C. Unrealized gain (loss) on open futures contracts
     - **3,127,429** [7600]
   - D. Value of long option contracts
     - **0** [7610]
   - E. Value of short option contracts
     - **0** [7615] **27,661,212** [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
     - **6,263,172,283** [7700]
   - B. Securities
     - **2,200,985,102** [7710]
   - C. Unrealized gain (loss) on open futures contracts
     - **-432,857,456** [7720]
   - D. Value of long option contracts
     - **25,209,738** [7730]
   - E. Value of short option contracts
     - **-15,557,869** [7735] **8,040,951,798** [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
   - **9,549,151,248** [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   - **220,728,259** [7380]

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
    - **80,728,259** [7785]
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### Daily Segregation - Segregation Statement

#### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA Act)

1. Net ledger balance
   - A. Cash: 22,961,298,842 [7010]
   - B. Securities (at market): 10,190,650,719 [7020]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market: -5,637,013,216 [7030]
3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 1,769,656,159 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,540,841,045 [7033]
4. Net equity (deficit) (add lines 1, 2 and 3): 27,743,751,459 [7040]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 943,922,574 [7045]
   - Less: amount offset by customer securities: -939,504,154 [7047]
   - 4,418,420 [7050]
6. Amount required to be segregated (add lines 4 and 5): 27,748,169,879 [7060]
7. Deposited in segregated funds bank accounts
   - A. Cash: 2,489,950,851 [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): 3,962,754,887 [7090]
8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 15,416,518,687 [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): 6,227,895,832 [7120]
10. Exchange traded options
    - A. Value of open long option contracts: 1,769,656,159 [7132]
    - B. Value of open short option contracts: -1,540,841,045 [7133]
11. Net equities with other FCMs
    - A. Net liquidating equity: 10,056,220 [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): 28,149,981,446 [7180]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 401,811,567 [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: 166,811,567 [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 1,464,917,223 [8500]
   B. Securities (at market) 9,060,450,277 [8510]

2. Net unrealized profit (loss) in open cleared swaps 17,367,224,863 [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) 27,892,592,363 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 69,399,785 [8560]
   Less: amount offset by customer owned securities -68,166,813 [8570] 1,232,972 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,893,825,335 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,744,575,084 [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) 296,675,723 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 16,109,572,700 [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) 8,763,774,554 [8650]

9. Net settlement from (to) derivatives clearing organizations 383,256,681 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 28,297,854,742 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 404,029,407 [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 312,029,407 [8770]