INITIAL
End Date: 10/7/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/10/2022
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
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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
     6,583,767,713 [7315]
   - B. Securities (at market)
     2,964,311,587 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   - -304,099,203 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade
     26,342,364 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade
     -16,161,674 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.)
   - 9,254,160,787 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - 416,924,209 [7351]
   Less: amount offset by customer owned securities
     -408,280,166 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   - 9,262,804,830 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - 9,262,804,830 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States
     414,373,617 [7500]
   - B. Other banks qualified under Regulation 30.7
     339,689,762 [7520] 754,063,379 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States
     654,908,020 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     112,370,094 [7560] 767,278,114 [7570]

3. Equities with registered futures commission merchants
   - A. Cash
     24,442,612 [7580]
   - B. Securities
     0 [7590]
   - C. Unrealized gain (loss) on open futures contracts
     2,521,198 [7600]
   - D. Value of long option contracts
     0 [7610]
   - E. Value of short option contracts
     0 [7615] 26,963,810 [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
     6,051,453,185 [7700]
   - B. Securities
     2,197,033,473 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     -306,620,401 [7720]
   - D. Value of long option contracts
     26,342,364 [7730]
   - E. Value of short option contracts
     -16,161,674 [7735] 7,952,046,947 [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
   - 9,500,352,250 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   - 237,547,420 [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
    - 97,547,420 [7785]
**INITIAL**
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### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: 23,008,971,198  
   - **Securities (at market)**: 10,385,909,428

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **Net**: -6,086,711,717

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 1,765,556,664  
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -1,472,702,855

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **Net equity**: 27,601,022,718

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Amount**: 1,294,803,895
   - **Less: amount offset by customer securities**: -1,289,511,157
   - **5,292,738**

6. **Amount required to be segregated (add lines 4 and 5)**
   - **Total**: 27,606,315,456

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **Cash**: 2,073,850,715
   - **Securities representing investments of customers’ funds (at market)**: 0
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 4,185,650,950

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 15,417,543,545
   - **Securities representing investments of customers’ funds (at market)**: 0
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 6,200,258,478

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **Net settlement**: -162,801,655

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 1,765,556,664
    - **B. Value of open short option contracts**: -1,472,702,855

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 10,944,980
    - **B. Securities representing investments of customers’ funds (at market)**: 0
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 0

12. **Segregated funds on hand**
    - **0**

13. **Total amount in segregation (add lines 7 through 12)**
    - **Total**: 28,018,300,822

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **Excess (deficiency)**: 411,985,366

15. **Management Target Amount for Excess funds in segregation**
    - **Management Target Amount**: 235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**
    - **Excess**: 176,985,366
# 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**: $1,126,357,853 [8500]
   - **B. Securities (at market)**: $8,711,671,109 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - **17,626,702,202** [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)**
   - **27,464,731,164** [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**
     - **1,246,456** [8580]
   - **102,394,555** [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - **27,465,977,620** [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: $3,025,316,408 [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)**: $12,249,540 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: $15,920,262,768 [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)**: $8,699,421,569 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - **206,956,028** [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)**
    - **27,864,206,313** [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - **398,228,693** [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**
    - **306,228,693** [8770]