INITIAL
End Date: 10/11/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/12/2022
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 6,505,177,526 [7315]
   B. Securities (at market) 2,959,611,611 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   -584,322,561 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 26,662,183 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -17,298,625 [7337]

4. Net equity (deficit) (add lines 1, 2. and 3.) 8,889,830,134 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -533,659,290 [7352] 5,964,822 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5) 8,895,794,956 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line
   6. 8,895,794,956 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 375,237,938 [7500]
   B. Other banks qualified under Regulation 30.7 462,070,350 [7520] 837,308,288 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 667,924,715 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 111,754,939 [7560] 779,679,654 [7570]

3. Equities with registered futures commission merchants
   A. Cash 24,331,897 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -451,143 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 23,880,754 [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 5,866,931,611 [7700]
   B. Securities 2,179,931,957 [7710]
   C. Unrealized gain (loss) on open futures contracts -583,871,417 [7720]
   D. Value of long option contracts 26,662,183 [7730]
   E. Value of short option contracts -17,298,625 [7735] 7,472,355,709 [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 9,113,224,405 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
   Page 1 from Line 8) 217,429,449 [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 77,429,449 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 24,321,579,315 [7010]
   B. Securities (at market) 10,469,115,322 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   -7,009,178,490 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,764,872,177 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,487,857,208 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 28,058,531,116 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 881,751,232 [7045]
   Less: amount offset by customer securities -879,766,074 [7047] 1,985,158 [7050]

6. Amount required to be segregated (add lines 4 and 5) 28,060,516,274 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,579,499,495 [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) 4,009,162,637 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 15,417,092,507 [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) 6,459,952,685 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -305,598,273 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,764,872,177 [7132]
    B. Value of open short option contracts -1,487,857,208 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,370,115 [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) 28,446,494,135 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 385,977,861 [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 150,977,861 [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 975,147,161 [8500]
   B. Securities (at market) 8,680,491,312 [8510]

2. Net unrealized profit (loss) in open cleared swaps 17,773,212,175 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount 104,012,627 [8560]
   Less: amount offset by customer owned securities -98,011,734 [8570] 6,000,893 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,434,851,541 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,444,102,975 [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) 16,420,471 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 15,393,835,672 [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) 8,664,070,841 [8650]

8. Net settlement from (to) derivatives clearing organizations 302,862,043 [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) 27,821,292,002 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 386,440,461 [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 294,440,461 [8770]