INITIAL
End Date: 11/3/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/4/2022
INITIAL
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Daily Segregation - Cover Page

Name of Company

Contact Name

Contact Phone Number

Contact Email Address

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]

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>6,233,365,030 [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>3,264,721,180 [7317]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>-505,439,587 [7325]</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>23,927,362 [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-19,798,278 [7337]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>8,996,775,707 [7345]</td>
</tr>
<tr>
<td>5. Account liquidating to a debit balances - gross amount</td>
<td>466,859,037 [7351]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-461,887,781 [7352]</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>9,001,746,963 [7355]</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>9,001,746,963 [7360]</td>
</tr>
</tbody>
</table>

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Cash in banks</td>
<td></td>
</tr>
<tr>
<td>A. Banks located in the United States</td>
<td>131,342,182 [7500]</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>227,257,372 [7520]</td>
</tr>
<tr>
<td>2. Securities</td>
<td></td>
</tr>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>968,945,151 [7540]</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>109,648,571 [7560]</td>
</tr>
<tr>
<td>3. Equities with registered futures commission merchants</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>24,416,430 [7580]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7590]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>1,395,316 [7600]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7610]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7615]</td>
</tr>
<tr>
<td>4. Amounts held by clearing organizations of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0 [7640]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7650]</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0 [7660]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7670]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7675]</td>
</tr>
<tr>
<td>5. Amounts held by members of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>6,140,615,150 [7700]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>2,186,127,457 [7710]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-506,834,903 [7720]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>23,927,362 [7730]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-19,798,278 [7735]</td>
</tr>
<tr>
<td>6. Amounts with other depositories designated by a foreign board of trade</td>
<td>0 [7760]</td>
</tr>
<tr>
<td>7. Segregated funds on hand</td>
<td>0 [7765]</td>
</tr>
<tr>
<td>8. Total funds in separate section 30.7 accounts</td>
<td>9,287,041,810 [7770]</td>
</tr>
<tr>
<td>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>285,294,847 [7780]</td>
</tr>
<tr>
<td>10. Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000 [7780]</td>
</tr>
<tr>
<td>11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>145,294,847 [7785]</td>
</tr>
</tbody>
</table>
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 24,468,513,550 [7010]
   - B. Securities (at market): 10,111,296,012 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -7,568,842,259 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,514,909,825 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,401,303,640 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 27,124,573,488 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 1,135,766,266 [7045]
   - Less: amount offset by customer securities: -1,133,106,429 [7047]
   - 2,659,837 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 27,127,233,325 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - A. Cash: 2,202,643,659 [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): 4,993,014,310 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,910,169,582 [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): 5,118,281,702 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 165,494,815 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 1,514,909,825 [7132]
    - B. Value of open short option contracts: -1,401,303,640 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 7,315,492 [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)**
    - 27,510,525,745 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 383,292,420 [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: 148,292,420 [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                     -958,927,427 [8500]
   B. Securities (at market)   8,698,637,974 [8510]
2. Net unrealized profit (loss) in open cleared swaps
   18,929,177,875 [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
   26,668,888,422 [8550]
   Less: amount offset by customer owned securities
   170,968,418 [8560]
5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   26,672,748,156 [8590]
6. Funds in Cleared Swaps Customer Segregated Accounts
   A. Cash                     2,892,623,242 [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) 11,777,569 [8620]
7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash                     15,396,319,958 [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) 8,686,860,405 [8650]
8. Net settlement from (to) derivatives clearing organizations
   83,886,724 [8660]
9. 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]
10. 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]
11. 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]
12. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    27,071,467,898 [8720]
13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    398,719,742 [8730]
14. Management Target Amount for Excess funds in cleared swaps segregated accounts
    92,000,000 [8760]
15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management
    306,719,742 [8770]