INITIAL
End Date: 11/10/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/11/2022
INITIAL
End Date: 11/10/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/11/2022

Daily Segregation - Cover Page

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
  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
  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
  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]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: 6,094,646,142 [7315]
   - **B. Securities (at market)**: 3,357,234,994 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -279,543,912 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 37,563,240 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -22,005,929 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,178,894,535 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -474,270,565 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - Method (add lines 4 and 5): 9,193,643,779 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,193,643,779 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 134,742,979 [7500]
   - B. Other banks qualified under Regulation 30.7: 196,466,941 [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 990,753,905 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 139,735,054 [7560]

3. **Equities with registered futures commission merchants**
   - A. Cash: 26,268,413 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 6,872,031 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615]

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]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 6,006,883,219 [7700]
   - B. Securities: 2,226,746,036 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -286,415,944 [7720]
   - D. Value of long option contracts: 37,563,240 [7730]
   - E. Value of short option contracts: -22,005,929 [7735]

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**: 9,457,609,945 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 263,966,166 [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**: 123,966,166 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: $24,928,674,019
   - B. Securities (at market): $10,398,109,853

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $-5,140,037,581

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $1,528,261,484
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-1,296,529,500

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $30,418,478,275

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $1,591,681,987
   - Less: amount offset by customer securities: $-1,571,989,483

6. **Amount required to be segregated (add lines 4 and 5)**: $30,438,170,779

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $4,658,209,581
   - 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): $4,399,595,628

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $14,855,539,353
   - 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): $5,998,514,225

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $689,362,375

10. **Exchange traded options**
    - A. Value of open long option contracts: $1,528,261,484
    - B. Value of open short option contracts: $-1,296,529,500

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $6,838,631
    - 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)**: $30,839,791,777

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $401,620,998

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**: $166,620,998
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 -942,216,047 [8500]
   B. Securities (at market) 8,956,859,370 [8510]

2. Net unrealized profit (loss) in open cleared swaps 16,896,839,360 [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) 24,911,482,683 [8550]

5. Accounts liquidating to a deficit and accounts with
debit balances - gross amount 817,571,129 [8560]
   Less: amount offset by customer owned securities -813,282,754 [8570] 4,288,375 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 24,915,771,058 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,900,072,352 [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) 14,853,523 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 15,736,683,166 [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) 8,942,005,847 [8650]

9. Net settlement from (to) derivatives clearing organizations -1,907,786,663 [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) 27,685,828,225 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 2,770,057,167 [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 2,678,057,167 [8770]