INITIAL
End Date: 11/11/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/14/2022
FCM’s Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount:  ; or  
  b. Minimum percentage of customer segregated funds required:% ; or  
  c. Dollar amount range between:and; or  
  d. Percentage range of customer segregated funds required between:% and%.  

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
  a. Minimum dollar amount:  ; or  
  b. Minimum percentage of customer secured funds required:% ; or  
  c. Dollar amount range between:and; or  
  d. Percentage range of customer secured funds required between:% and%.  

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount:  ; or  
  b. Minimum percentage of cleared swaps customer collateral required:% ; or  
  c. Dollar amount range between:and; or  
  d. Percentage range of cleared swaps customer collateral required between:% and%.  

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 6,053,082,885 [7315]
   B. Securities 3,358,699,344 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 87,124,897 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 47,571,970 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -26,530,865 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,519,948,231 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 357,378,655 [7351]
   Less: amount offset by customer owned securities -353,904,144 [7352] 3,474,511 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,523,422,742 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,523,422,742 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 134,742,977 [7500]
   B. Other banks qualified under Regulation 30.7 165,786,375 [7520] 300,529,352 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 991,387,749 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 1,131,432,882 [7570]

3. Equities with registered futures commission merchants
   A. Cash 26,272,103 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 6,804,862 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 33,076,965 [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 6,067,465,848 [7700]
   B. Securities 2,227,266,461 [7710]
   C. Unrealized gain (loss) on open futures contracts 80,320,036 [7720]
   D. Value of long option contracts 47,571,970 [7730]
   E. Value of short option contracts -26,530,865 [7735] 8,396,093,450 [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 9,861,132,649 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 337,709,907 [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 197,709,907 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $24,931,939,358 [7010]
   - B. Securities (at market): $10,422,140,883 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-4,816,652,850 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $1,497,150,681 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-1,255,025,451 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $30,779,552,621 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities
     - $-1,828,894,905 [7047]
     - $194,593,040 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $30,974,145,661 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $4,755,922,934 [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): $4,414,060,795 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $14,855,539,186 [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): $6,008,080,088 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $993,836,003 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $1,497,150,681 [7132]
    - B. Value of open short option contracts: $-1,255,025,451 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $7,015,681 [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)**
    - $31,276,579,917 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $302,434,256 [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**: $67,434,256 [7198]
### 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**  
     - (-874,779,710) [8500]
   - **B. Securities (at market)**  
     - 8,977,313,555 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**  
   - 16,494,443,149 [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)**  
   - 24,596,976,994 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   - (-877,488,007) [8570]  
     - 4,632,856 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**  
   - 24,601,609,850 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**  
     - 4,975,486,053 [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)**  
     - 16,211,252 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**  
     - 15,804,354,780 [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)**  
     - 8,961,102,303 [8650]

9. **Net settlement from (to) derivatives clearing organizations**  
   - -2,362,599,990 [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)**  
    - 27,394,554,398 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**  
    - 2,792,944,548 [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**  
    - 2,700,944,548 [8770]