INITIAL
End Date: 11/18/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/21/2022
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 5,916,642,836 [7315]
   B. Securities (at market) 3,365,616,734 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -69,773,897 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 37,497,306 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -23,916,981 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,226,065,998 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -309,312,208 [7352] 3,014,262 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,229,080,260 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,229,080,260 [7360]

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. Cash in banks
   A. Banks located in the United States 58,320,789 [7500]
   B. Other banks qualified under Regulation 30.7 255,922,935 [7520] 314,243,724 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,004,178,356 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 141,496,508 [7560] 1,145,674,864 [7570]

3. Equities with registered futures commission merchants
   A. Cash 27,242,914 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 2,575,560 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 29,818,474 [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 5,857,964,015 [7700]
   B. Securities 2,219,941,870 [7710]
   C. Unrealized gain (loss) on open futures contracts -72,349,458 [7720]
   D. Value of long option contracts 37,497,306 [7730]
   E. Value of short option contracts -23,916,981 [7735] 8,019,136,752 [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 9,508,873,814 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 279,793,554 [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 139,793,554 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: 21,621,210,471 [7010]
   - B. Securities (at market): 10,547,415,276 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(-4,613,305,481\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,498,395,456 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,296,337,938 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(27,757,377,784\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(875,871,120\) [7045]
   - Less: amount offset by customer securities: \(-874,197,432\) [7047]
     - Net: \(1,673,688\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(27,759,051,472\) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - A. Cash: 2,378,357,868 [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): 4,417,662,489 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,869,466,990 [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): 6,129,752,787 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(141,742,350\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 1,498,395,456 [7132]
    - B. Value of open short option contracts: -1,296,337,938 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 6,184,290 [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)**
    - \(28,145,224,292\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(386,172,820\) [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: \(151,172,820\) [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 1,439,702,999 [8500]
   B. Securities (at market) 9,108,288,317 [8510]

2. Net unrealized profit (loss) in open cleared swaps 16,916,836,378 [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) 27,464,827,694 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 65,642,618 [8560]
   Less: amount offset by customer owned securities -64,507,072 [8570] 1,135,546 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,465,963,240 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,994,152,993 [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) 11,933,940 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,304,756,472 [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) 9,096,354,377 [8650]


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) 27,892,890,154 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 426,926,914 [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 334,926,914 [8770]