INITIAL
End Date: 11/21/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/22/2022
FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or 235,000,000
  b. Minimum percentage of customer segregated funds required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. Percentage range of customer segregated funds required between: % and%.  0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or 140,000,000
  b. Minimum percentage of customer secured funds required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. Percentage range of customer secured funds required between: % and%.  0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or 92,000,000
  b. Minimum percentage of cleared swaps customer collateral required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. Percentage range of cleared swaps customer collateral required between: % and%.  0 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**: 5,889,590,546 [7315]
   - B. **Securities (at market)**: 3,432,745,179 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -166,982,138 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 34,702,876 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -22,128,909 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,167,927,554

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -329,742,486 [7352] 1,657,030 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,169,584,584 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 79,265,845 [7500]
   - B. Other banks qualified under Regulation 30.7: 182,454,168 [7520] 261,720,013 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,028,636,327 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 185,801,596 [7560] 1,214,437,923 [7570]

3. **Equities with registered futures commission merchants**
   - A. **Cash**: 26,903,248 [7580]
   - B. **Securities**: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,740,601 [7600]
   - D. **Value of long option contracts**: 0 [7610]
   - E. **Value of short option contracts**: 0 [7615] 28,643,849 [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**: 5,830,845,707 [7700]
   - B. **Securities**: 2,218,307,255 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -168,722,739 [7720]
   - D. **Value of long option contracts**: 34,702,876 [7730]
   - E. **Value of short option contracts**: -22,128,909 [7735] 7,893,004,190 [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**: 9,397,805,975 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 228,221,391 [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**: 88,221,391 [7785]
INITIAL
End Date: 11/21/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/22/2022

Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash
   20,550,575,865 [7010]
   B. Securities (at market)
   10,517,865,475 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - 3,316,916,215 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market
   1,548,819,087 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market
   -1,340,803,068 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   27,959,541,144 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   658,677,281 [7045]
   Less: amount offset by customer securities
   -656,393,279 [7047] 2,284,002 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   27,961,825,146 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash
   2,505,528,029 [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)
   3,977,233,910 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash
   14,859,878,032 [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)
   6,540,631,565 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   251,264,342 [7130]

10. Exchange traded options
    A. Value of open long option contracts
    1,548,819,087 [7132]
    B. Value of open short option contracts
    -1,340,803,068 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity
    6,240,110 [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)
    28,348,792,007 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    386,966,861 [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
    151,966,861 [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: 971,350,542 [8500]
   - B. Securities (at market): 9,170,334,207 [8510]
2. Net unrealized profit (loss) in open cleared swaps: 17,065,617,978 [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): 27,207,302,727 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: 27,263,770 [8560]
   - 1,119,818 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - Deposited in cleared swaps customer segregated accounts at banks
     - A. Cash: 4,259,482,813 [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): 12,964,818 [8620]
   - Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
     - A. Cash: 13,961,870,615 [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): 9,157,369,389 [8650]
   - Net settlement from (to) derivatives clearing organizations: 190,489,830 [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
13. Total amount in cleared swaps customer segregation (add lines 7 through 12): 27,582,177,465 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 373,754,920 [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: 281,754,920 [8770]