INITIAL
End Date: 11/24/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/25/2022
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
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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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   
   A. **Cash**
   
   B. **Securities (at market)**

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**

3. **Exchange traded options**
   
   a. Market value of open option contracts purchased on a foreign board of trade
   
   b. Market value of open contracts granted (sold) on a foreign board of trade

4. **Net equity (deficit) (add lines 1. 2. and 3.)**

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

   Less: amount offset by customer owned securities

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**

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
   
   B. Other banks qualified under Regulation 30.7

2. **Securities**
   
   A. In safekeeping with banks located in the United States
   
   B. In safekeeping with other banks qualified under Regulation 30.7

3. **Equities with registered futures commission merchants**

   A. **Cash**
   
   B. **Securities**
   
   C. ** Unrealized gain (loss) on open futures contracts**
   
   D. **Value of long option contracts**
   
   E. **Value of short option contracts**

4. **Amounts held by clearing organizations of foreign boards of trade**

   A. **Cash**
   
   B. **Securities**
   
   C. **Amount due to (from) clearing organization - daily variation**
   
   D. **Value of long option contracts**
   
   E. **Value of short option contracts**

5. **Amounts held by members of foreign boards of trade**

   A. **Cash**
   
   B. **Securities**
   
   C. ** Unrealized gain (loss) on open futures contracts**
   
   D. **Value of long option contracts**
   
   E. **Value of short option contracts**

6. **Amounts with other depositories designated by a foreign board of trade**

7. **Segregated funds on hand**

8. **Total funds in separate section 30.7 accounts**

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 17,814,591,925 [7010]
   - B. Securities (at market): 10,167,796,813 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -148,747,217 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,654,385,679 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,424,780,284 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 28,063,246,916 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 355,272,783 [7045]
   - Less: amount offset by customer securities: -352,814,895 [7047] 2,457,888 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 28,065,704,804 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: 3,061,375,463 [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): 3,559,581,137 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,855,365,609 [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): 6,608,215,676 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 147,599,408 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 1,654,385,679 [7132]
    - B. Value of open short option contracts: -1,424,780,284 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 5,969,967 [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)**
    - 28,467,712,655 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 402,007,851 [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: 167,007,851 [7198]
STATED 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: 1,645,488,925 [8500]
   B. Securities (at market): 9,223,923,371 [8510]
2. Net unrealized profit (loss) in open cleared swaps: 15,813,783,930 [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): 26,683,196,226 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 97,172,435 [8560]
   Less: amount offset by customer owned securities: -96,048,569 [8570]
   1,123,866 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 26,684,320,092 [8590]

Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash: 4,135,651,628 [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): 12,467,538 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash: 14,329,235,734 [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): 9,211,455,833 [8650]
9. Net settlement from (to) derivatives clearing organizations: -293,367,032 [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): 27,395,443,701 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 711,123,609 [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: 619,123,609 [8770]