INITIAL
End Date: 12/8/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/9/2022
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:; 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:; 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:; 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**: $6,006,231,726 [7315]
   - **B. Securities (at market)**: $3,181,329,129 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: $113,415,641 [7325]

3. Exchange traded options
   - **a. Market value of open option contracts purchased on a foreign board of trade**: $30,920,970 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -$15,248,469 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   - Calculation: $9,316,648,997 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities
   - Calculation: $5,776,009 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   - Calculation: $9,322,425,006 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - Calculation: $9,322,425,006 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - **A. Banks located in the United States**: $128,321,803 [7500]
   - **B. Other banks qualified under Regulation 30.7**: $221,833,293 [7520] $350,155,096 [7530]

2. Securities
   - **A. In safekeeping with banks located in the United States**: $898,208,456 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: $1,038,937,954 [7570]

3. Equities with registered futures commission merchants
   - **A. Cash**: $27,718,972 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: $664,162 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: $28,383,134 [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 [7680]

5. Amounts held by members of foreign boards of trade
   - **A. Cash**: $5,849,302,244 [7700]
   - **B. Securities**: $2,142,391,175 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: $112,751,479 [7720]
   - **D. Value of long option contracts**: $30,920,970 [7730]
   - **E. Value of short option contracts**: -$15,248,469 [7735] $8,120,117,399 [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
   - Calculation: $9,537,593,583 [7770]

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
    - Calculation: $140,000,000 [7780]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
    - Calculation: $75,168,577 [7785]
**INITIAL**

End Date: 12/8/2022  
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### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 16,358,769,972 [7010]
   - B. Securities (at market): 10,496,770,686 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 665,642,134 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,251,391,833 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,227,767,171 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 27,544,807,454 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 735,134,443 [7045]
   - Less: amount offset by customer securities: -733,097,952 [7047] 2,036,491 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 27,546,843,945 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: 2,532,236,113 [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): 3,778,046,859 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,984,378,342 [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): 6,718,723,827 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -112,278,225 [7130]

10. Exchange traded options
    - A. Value of open long option contracts: 1,251,391,833 [7132]
    - B. Value of open short option contracts: -1,227,767,171 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 11,157,340 [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): 27,935,888,918 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 389,044,973 [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: 154,044,973 [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 4,192,515,431 [8500]
   B. Securities (at market) 9,442,766,223 [8510]

2. Net unrealized profit (loss) in open cleared swaps 13,973,351,281 [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. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount 27,608,632,935 [8550]
   Less: amount offset by customer owned securities -86,529,729 [8570] 1,149,099
   [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,609,782,034 [8590]

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,772,672,580 [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) 12,339,374 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer
   segregated accounts
   A. Cash 14,318,383,325 [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) 9,430,426,849 [8650]

8. Net settlement from (to) derivatives clearing organizations 466,154,874 [8660]

9. 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]

10. 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]

11. 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 0 [8715]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 27,999,977,002 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from
    line 13) 390,194,968 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)
    Management 298,194,968 [8770]