INITIAL
End Date: 9/7/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/8/2022
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** 6,786,282,125 [7315]
   - **B. Securities (at market)** 3,004,783,653 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** -880,325,745 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade** 23,237,857 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade** -14,208,007 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 8,919,769,883 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount** 581,016,430 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 8,920,536,709 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 8,920,536,709 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States** 279,712,488 [7500]
   - **B. Other banks qualified under Regulation 30.7** 337,955,738 [7520] 617,668,226 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States** 766,621,564 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7** 113,142,813 [7560] 879,764,377 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash** 21,924,094 [7580]
   - **B. Securities** 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts** 4,592,522 [7600]
   - **D. Value of long option contracts** 0 [7610]
   - **E. Value of short option contracts** 0 [7615] 26,516,616 [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** 6,410,029,796 [7700]
   - **B. Securities** 2,125,019,276 [7710]
   - **C. Unrealized gain (loss) on open futures contracts** -884,918,267 [7720]
   - **D. Value of long option contracts** 23,237,857 [7730]
   - **E. Value of short option contracts** -14,208,007 [7735] 7,659,160,655 [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** 9,183,109,874 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 262,573,165 [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** 122,573,165 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash: $18,831,673,322 [7010]
   B. Securities (at market): $9,753,923,083 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   -$1,083,448,569 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market: $1,910,701,088 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market: $1,399,713,395 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): $28,013,135,529 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: $664,927,685 [7045]
   Less: amount offset by customer securities: -$662,032,204 [7047] $2,895,481 [7050]

6. Amount required to be segregated (add lines 4 and 5): $28,016,031,010 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash: $2,182,728,887 [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): $5,173,400,607 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash: $15,573,440,954 [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): $4,580,522,476 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets: $370,212,093 [7130]

10. Exchange traded options
    A. Value of open long option contracts: $1,910,701,088 [7132]
    B. Value of open short option contracts: -$1,399,713,395 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity: $11,242,015 [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): $28,402,534,725 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): $386,503,715 [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: $151,503,715 [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 4,477,158,720 [8500]
   B. Securities (at market) 8,743,123,816 [8510]

2. Net unrealized profit (loss) in open cleared swaps 14,304,332,042 [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) 27,524,614,578 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 175,693,512 [8560]
   Less: amount offset by customer owned securities -174,440,018 [8570] 1,253,494 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,525,868,072 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,428,922,916 [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) 12,232,611 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 17,266,692,922 [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) 8,730,891,205 [8650]

9. Net settlement from (to) derivatives clearing organizations -437,813,214 [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) 28,000,926,440 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 475,058,368 [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 383,058,368 [8770]