INITIAL
End Date: 9/14/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/15/2022
Name of Company
Morgan Stanley & Co. LLC

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FCM’s Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between 0 and 0
- Percentage range of customer segregated funds required between 0% and 0%

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between 0 and 0
- Percentage range of customer secured funds required between 0% and 0%

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between 0 and 0
- Percentage range of cleared swaps customer collateral required between 0% and 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:** 6,588,575,694 [7315]
   - **B. Securities (at market):** 3,011,242,470 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -597,692,686 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 24,781,596 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -14,929,060 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 9,011,978,014 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 535,797,789 [7351]
   - Less: amount offset by customer owned securities: -533,624,480 [7352]
   - **2,173,309** [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 9,014,151,323 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 9,014,151,323 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 413,518,588 [7500]
   - B. Other banks qualified under Regulation 30.7: 297,337,315 [7520] 710,855,903 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 612,269,911 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 114,429,480 [7560] 726,699,391 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 24,741,945 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,436,493 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 26,178,438 [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: 6,118,246,577 [7700]
   - B. Securities: 2,284,543,080 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -599,129,179 [7720]
   - D. Value of long option contracts: 24,781,596 [7730]
   - E. Value of short option contracts: -14,929,060 [7735] 7,813,513,014 [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: 9,277,246,746 [7770]
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: 123,095,423 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: 20,216,346,490
   - B. Securities (at market): 9,819,166,038

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - Net unrealized profit (loss): -2,071,344,296

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 2,312,800,121
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,691,983,096

4. Net equity (deficit) (add lines 1, 2 and 3)
   - Net equity (deficit): 28,584,985,257

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Net equity (deficit): 420,463,537
   - Less: amount offset by customer securities: -403,862,552
   - Accounts liquidating to a deficit and accounts with debit balances: 16,600,985

6. Amount required to be segregated (add lines 4 and 5)
   - Amount required to be segregated: 28,601,586,242

7. Deposited in segregated funds bank accounts
   - A. Cash: 3,024,072,623
   - B. Securities representing investments of customers’ funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 5,263,378,508

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 15,572,228,235
   - B. Securities representing investments of customers’ funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 4,555,787,530

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - Net settlement from (to): -72,622,092

10. Exchange traded options
    - A. Value of open long option contracts: 2,312,800,121
    - B. Value of open short option contracts: -1,691,983,096

11. Net equities with other FCMs
    - A. Net liquidating equity: 14,450,880
    - B. Securities representing investments of customers’ funds (at market): 0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 0

12. Segregated funds on hand
    - Segregated funds on hand: 0

13. Total amount in segregation (add lines 7 through 12)
    - Total amount in segregation: 28,978,112,709

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - Excess (deficiency): 376,526,467

15. Management Target Amount for Excess funds in segregation
    - Management Target Amount: 235,000,000

16. Excess (deficiency) funds in segregation over (under) Management Target Amount
    - Excess (deficiency): 141,526,467
## Daily Segregation - Swaps Statement

**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: $2,934,831,638 [8500]
   - B. Securities (at market): $8,772,391,230 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: $15,775,410,362 [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)**: $27,482,633,230 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: $44,679,658 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $27,484,351,439 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $2,589,656,629 [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): $9,221,989 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $16,432,311,954 [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): $8,763,169,241 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 75,103,011 [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)**: $27,869,462,824 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $385,111,385 [8730]

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: 0 [8760]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - 92,000,000 [8760]
    - 293,111,385 [8770]