INITIAL
End Date: 9/15/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/16/2022
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
Contact Email Address: Ikram.shah@morganstanley.com

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**: 6,910,856,233 [7315]
   - **B. Securities (at market)**: 2,993,040,858 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -870,859,147 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 24,209,993 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -14,665,204 [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3.)**: 9,042,582,733 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -510,848,162 [7352] 669,138 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,043,251,871 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,043,251,871 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 503,970,695 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 324,519,449 [7520] 828,490,144 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 598,528,739 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 114,140,283 [7560] 712,669,022 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 24,938,090 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: -187,025 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 24,751,065 [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**: 6,291,131,299 [7700]
   - **B. Securities**: 2,280,371,837 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: -870,672,121 [7720]
   - **D. Value of long option contracts**: 24,209,993 [7730]
   - **E. Value of short option contracts**: -14,665,204 [7735] 7,710,375,804 [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**: 9,276,286,035 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 233,034,164 [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**: 93,034,164 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 20,185,359,332 [7010]
   - B. Securities (at market): 9,697,919,562 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -3,052,617,907 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 2,179,523,011 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,627,669,486 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 27,382,514,512 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 992,726,840 [7045]
   - Less: amount offset by customer securities: -990,312,696 [7047]
   - 2,414,144 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 27,384,928,656 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts:
     - A. Cash: 1,868,093,692 [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): 4,548,031,999 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 15,607,533,930 [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): 5,149,887,563 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 28,928,891 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 2,179,523,011 [7132]
    - B. Value of open short option contracts: -1,627,669,486 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 16,121,736 [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)**
    - 27,770,451,336 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 385,522,680 [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: 150,522,680 [7198]
### Daily Segregation - Swaps Statement

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

<table>
<thead>
<tr>
<th>Clearing Swaps Customer Requirements</th>
<th></th>
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</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>2,688,380,320 [8500]</td>
<td></td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>8,728,508,164 [8510]</td>
<td></td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open cleared swaps</td>
<td>16,309,105,637 [8520]</td>
<td></td>
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<tr>
<td>3. Cleared swaps options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>0 [8530]</td>
<td></td>
</tr>
<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>0 [8540]</td>
<td></td>
</tr>
<tr>
<td>4. Net Equity (deficit) (add lines 1, 2, and 3)</td>
<td>27,725,994,121 [8550]</td>
<td></td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>91,072,249 [8560]</td>
<td>1,338,437 [8570]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-89,733,812 [8580]</td>
<td></td>
</tr>
<tr>
<td>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td>27,727,322,558 [8590]</td>
<td></td>
</tr>
<tr>
<td>Funds in Cleared Swaps Customer Segregated Accounts</td>
<td></td>
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</tr>
<tr>
<td>7. Deposited in cleared swaps customer segregated accounts at banks</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>2,527,086,336 [8600]</td>
<td></td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers’ funds (at market)</td>
<td>0 [8610]</td>
<td></td>
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<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>15,319,255 [8620]</td>
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<tr>
<td>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>16,382,332,796 [8630]</td>
<td></td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers’ funds (at market)</td>
<td>0 [8640]</td>
<td></td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>8,713,188,909 [8650]</td>
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<tr>
<td>9. Net settlement from (to) derivatives clearing organizations</td>
<td>468,620,283 [8660]</td>
<td></td>
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<tr>
<td>10. Cleared swaps options</td>
<td></td>
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</tr>
<tr>
<td>A. Value of open cleared swaps long option contracts</td>
<td>0 [8670]</td>
<td></td>
</tr>
<tr>
<td>B. Value of open cleared swaps short option contracts</td>
<td>0 [8680]</td>
<td></td>
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<tr>
<td>11. Net equities with other FCMs</td>
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<tr>
<td>A. Net liquidating equity</td>
<td>0 [8690]</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers’ funds (at market)</td>
<td>0 [8700]</td>
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<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 [8710]</td>
<td></td>
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<tr>
<td>12. Cleared swaps customer funds on hand</td>
<td></td>
<td></td>
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<tr>
<td>A. Cash</td>
<td>0 [8715]</td>
<td></td>
</tr>
<tr>
<td>13. Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td>28,106,547,579 [8720]</td>
<td></td>
</tr>
<tr>
<td>14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td>379,215,021 [8730]</td>
<td></td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td>92,000,000 [8760]</td>
<td></td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
<td>287,215,021 [8770]</td>
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</tbody>
</table>