INITIAL
End Date:9/19/2022
Firm Name:Morgan Stanley & Co. LLC
Form:Daily Seg - FOCUS II
Submit Date:9/20/2022
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
**INITIAL**

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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: 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: 7,168,951,016 [7315]
   - B. Securities (at market): 2,958,207,030 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -910,217,774 [7325]

3. **Exchange traded options**
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -14,883,688 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,225,419,845 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 417,570,379 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,225,766,362 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,225,766,362 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 513,418,147 [7500]
   - B. Other banks qualified under Regulation 30.7: 218,762,049 [7520] 732,180,196 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 583,659,061 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 114,179,464 [7560] 697,838,525 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 24,991,428 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -2,473,991 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 22,517,437 [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: 6,633,458,868 [7700]
   - B. Securities: 2,260,368,505 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -907,743,783 [7720]
   - D. Value of long option contracts: 23,363,261 [7730]

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**: 9,447,099,321 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 221,332,959 [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**: 81,332,959 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash 21,184,293,262 [7010]
   - B. Securities (at market) 9,857,872,029 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** -3,600,346,935 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market 2,006,462,278 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market -1,533,446,304 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 27,914,834,330 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 565,958,570 [7045]
   - Less: amount offset by customer securities -565,189,747 768,823 [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 27,915,603,153 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - A. Cash 2,168,787,230 [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) 4,765,217,804 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash 15,622,257,825 [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) 5,092,654,225 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** 163,646,798 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts 2,006,462,278 [7132]
    - B. Value of open short option contracts -1,533,446,304 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity 15,745,692 [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)** 28,301,325,548 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 385,722,395 [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** 150,722,395 [7198]
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Cleared Swaps Customer Requirements</strong></td>
<td></td>
</tr>
<tr>
<td>1. Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>\textbf{1,968,316,340} [8500]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>\textbf{8,742,466,088} [8510]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open cleared swaps</td>
<td>\textbf{17,186,614,555} [8520]</td>
</tr>
<tr>
<td>3. Cleared swaps options</td>
<td></td>
</tr>
<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>0 [8530]</td>
</tr>
<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>0 [8540]</td>
</tr>
<tr>
<td>4. Accounts liquidating to a deficit and accounts with</td>
<td></td>
</tr>
<tr>
<td>debit balances - gross amount</td>
<td>\textbf{47,848,228} [8560]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-46,387,089 [8570] \textbf{1,461,139} [8580]</td>
</tr>
<tr>
<td>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td>\textbf{27,898,858,122} [8590]</td>
</tr>
<tr>
<td>7. Deposited in cleared swaps customer segregated accounts at banks</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>\textbf{2,598,638,200} [8600]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8610]</td>
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<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>\textbf{10,415,294} [8620]</td>
</tr>
<tr>
<td>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>\textbf{16,502,167,464} [8630]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8640]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>\textbf{8,732,050,794} [8650]</td>
</tr>
<tr>
<td>9. Net settlement from (to) derivatives clearing organizations</td>
<td>\textbf{425,644,182} [8660]</td>
</tr>
<tr>
<td>10. Cleared swaps options</td>
<td></td>
</tr>
<tr>
<td>A. Value of open cleared swaps long option contracts</td>
<td>0 [8670]</td>
</tr>
<tr>
<td>B. Value of open cleared swaps short option contracts</td>
<td>0 [8680]</td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>0 [8690]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8700]</td>
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<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 [8710]</td>
</tr>
<tr>
<td>12. Cleared swaps customer funds on hand</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 0 [8715]</td>
</tr>
<tr>
<td>13. Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td>\textbf{28,268,915,934} [8720]</td>
</tr>
<tr>
<td>14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td>\textbf{370,057,812} [8730]</td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td>\textbf{92,000,000} [8760]</td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
<td>\textbf{278,057,812} [8770]</td>
</tr>
</tbody>
</table>