INITIAL
End Date: 9/20/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/21/2022
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 6,991,432,386 [7315]
   B. Securities (at market) 2,964,828,731 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -963,899,106 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 23,586,898 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -14,852,563 [7337]
   c. Net equity (deficit) (add lines 1. 2. and 3.) 9,001,096,346 [7345]

4. Account liquidating to a deficit and account with a debit balances - gross amount 451,243,039
   Less: amount offset by customer owned securities -450,220,686 [7352] 1,022,353 [7354]

5. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,002,118,699 [7355]

6. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,002,118,699 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 467,723,897 [7500]
   B. Other banks qualified under Regulation 30.7 340,755,613 [7520] 808,479,510 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 561,449,615 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 146,241,419 [7560] 707,691,034 [7570]

3. Equities with registered futures commission merchants
   A. Cash 24,899,583 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -1,992,122 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 22,907,461 [7615] 22,907,461 [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 6,375,330,376 [7700]
   B. Securities 2,257,137,698 [7710]
   C. Unrealized gain (loss) on open futures contracts -961,906,984 [7720]
   D. Value of long option contracts 23,586,898 [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 9,218,373,430 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 216,254,731 [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 76,254,731 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 20,922,004,293 [7010]
   - **B. Securities (at market)**
     - 9,840,084,474 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -4,167,848,581 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 2,016,610,214 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -1,547,366,502 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 27,063,483,898 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 919,008,572 [7045]
   - **Less: amount offset by customer securities**
     - -915,516,750 [7047] 3,491,822 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 27,066,975,720 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**
       - 1,540,268,256 [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)**
       - 4,831,804,538 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 15,589,034,436 [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)**
     - 5,008,279,936 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 579,994 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 2,016,610,214 [7132]
    - **B. Value of open short option contracts**
      - -1,547,366,502 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 14,193,806 [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)**
    - 27,453,404,678 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 386,428,958 [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
      - 151,428,958 [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
     - 1,692,790,127 [8500]
   - B. Securities (at market)
     - 8,652,898,445 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   - 17,234,336,425 [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)
   - 27,580,024,997 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - 314,359,515 [8560]
   - Less: amount offset by customer owned securities
     - (-313,276,842) [8570] 1,082,673 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - 27,581,107,670 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash
     - 2,276,825,144 [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)
     - 31,500,853 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash
     - 16,784,745,064 [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)
     - 8,621,397,592 [8650]

9. Net settlement from (to) derivatives clearing organizations
   - 248,466,922 [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)
    - 27,962,935,575 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - 381,827,905 [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
    - 289,827,905 [8770]