INITIAL
End Date: 10/10/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/11/2022
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
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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 6,617,699,628 [7315]
   B. Securities (at market) 2,963,200,320 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -346,303,936 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 24,316,533 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -16,107,817 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,242,804,728 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 492,375,615 [7351]
   Less: amount offset by customer owned securities -479,418,429 [7352] 12,957,186 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,255,761,914 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,255,761,914 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 414,373,614 [7500]
   B. Other banks qualified under Regulation 30.7 331,083,412 [7520] 745,457,026 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 654,265,607 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 112,374,092 [7560] 766,639,699 [7570]

3. Equities with registered futures commission merchants
   A. Cash 24,439,886 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 2,523,925 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 26,963,811 [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 6,094,223,728 [7700]
   B. Securities 2,196,560,622 [7710]
   C. Unrealized gain (loss) on open futures contracts -348,827,861 [7720]
   D. Value of long option contracts 24,316,533 [7730]
   E. Value of short option contracts -16,107,817 [7735] 7,950,165,205 [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 9,489,225,741 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 233,463,827 [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 93,463,827 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - Cash: $23,058,287,640 [7010]
   - Securities (at market): $10,378,762,686 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Net unrealized profit (loss): $-6,905,677,298 [7030]

3. **Exchange traded options**
   - Add market value of open option contracts purchased on a contract market: $1,752,225,341 [7032]
   - Deduct market value of open option contracts granted (sold) on a contract market: $-1,488,768,331 [7033]
   - Net equity (deficit) (add lines 1, 2 and 3): $26,794,830,038 [7040]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: $-1,883,091,326 [7047]
   - 5,220,604 [7050]

5. **Amount required to be segregated (add lines 4 and 5)**
   - Funds in segregated accounts: $26,800,050,642 [7060]

6. **Funds in segregated accounts**
   - Deposited in segregated funds bank accounts
     - Cash: $2,081,441,219 [7070]
     - Securities representing investments of customers’ funds (at market): $0 [7080]
     - Securities held for particular customers or option customers in lieu of cash (at market): $4,180,791,247 [7090]
   - Margins on deposit with derivatives clearing organizations of contract markets
     - Cash: $15,418,926,368 [7100]
     - Securities representing investments of customers’ funds (at market): $0 [7110]
     - Securities held for particular customers or option customers in lieu of cash (at market): $6,197,971,439 [7120]
   - Net settlement from (to) derivatives clearing organizations of contract markets: $-943,047,444 [7130]
   - Exchange traded options
     - Value of open long option contracts: $1,752,225,341 [7132]
     - Value of open short option contracts: $-1,488,768,331 [7133]
   - Net equities with other FCMs
     - Net liquidating equity: $13,279,270 [7140]
     - Securities representing investments of customers’ funds (at market): $0 [7160]
     - Securities held for particular customers or option customers in lieu of cash (at market): $0 [7170]
   - Segregated funds on hand: $0 [7150]
   - Total amount in segregation (add lines 7 through 12): $27,212,819,109 [7180]
   - Excess (deficiency) funds in segregation (subtract line 6 from line 13): $412,768,467 [7190]
   - Management Target Amount for Excess funds in segregation: $235,000,000 [7194]
   - Excess (deficiency) funds in segregation over (under) Management Target Amount Excess: $177,768,467 [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: 1,093,235,384 [8500]
   - B. Securities (at market): 8,716,732,395 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 17,491,444,095 [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)**: 27,301,411,874 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: 28,159,449 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 27,329,571,323 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,896,056,332 [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): 16,087,578 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 15,920,262,768 [8630]
   - B. Securities representing investments of cleared swaps customers' funds (at market): 8,700,644,817 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 191,280,820 [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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 27,724,332,315 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 384,760,992 [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**: 302,760,992 [8770]