INITIAL
End Date: 10/12/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/13/2022
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: $235,000,000
   b. Minimum percentage of customer segregated funds required: 0%
   c. Dollar amount range between: 0 and 0
   d. Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: $140,000,000
   b. Minimum percentage of customer secured funds required: 0%
   c. Dollar amount range between: 0 and 0
   d. Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
   a. Minimum dollar amount: $92,000,000
   b. Minimum percentage of cleared swaps customer collateral required: 0%
   c. Dollar amount range between: 0 and 0
   d. Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents CH
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 6,887,775,295 [7315]
   B. Securities (at market) 2,946,100,111 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -609,284,365 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 27,951,747 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -19,051,722 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,233,491,066 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -450,808,614 [7352] 5,249,779 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,238,740,845 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,238,740,845 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 505,134,632 [7500]
   B. Other banks qualified under Regulation 30.7 457,689,456 [7520] 962,824,088 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 653,766,472 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 110,832,500 [7560] 764,598,972 [7570]

3. Equities with registered futures commission merchants
   A. Cash 24,091,954 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 176,361 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 24,268,315 [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 6,123,276,631 [7700]
   B. Securities 2,181,501,139 [7710]
   C. Unrealized gain (loss) on open futures contracts -609,460,725 [7720]
   D. Value of long option contracts 27,951,747 [7730]
   E. Value of short option contracts -19,051,722 [7735] 7,704,217,070 [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 9,455,908,445 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 217,167,600 [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 77,167,600 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 24,236,031,392 [7010]
   - B. Securities (at market): 10,458,715,370 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -6,946,665,628 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,702,836,352 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,445,510,299 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 28,005,407,187 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 749,183,281 [7045]
   - Less: amount offset by customer securities: -746,453,532 [7047] 2,729,749 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 28,008,136,936 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 2,232,156,550 [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): 4,001,785,587 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 15,327,634,609 [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): 6,456,929,783 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 108,463,786 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 1,702,836,352 [7132]
    - B. Value of open short option contracts: -1,445,510,299 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 10,137,606 [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)**
    - 28,394,433,974 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 386,297,038 [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: 151,297,038 [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 652,039,745 [8500]
   B. Securities (at market) 8,681,848,646 [8510]

2. Net unrealized profit (loss) in open cleared swaps 17,684,405,261 [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]
   C. Net Equity (deficit) (add lines 1, 2, and 3) 27,018,293,652 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount 82,146,279 [8560]
   Less: amount offset by customer owned securities -78,091,448 [8570] 4,054,831 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,022,348,483 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,438,294,116 [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) 13,456,480 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 15,370,319,811 [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) 8,668,392,166 [8650]

8. Net settlement from (to) derivatives clearing organizations -156,730,014 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 27,333,732,559 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 311,384,076 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 219,384,076 [8770]