INITIAL
End Date: 10/14/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/17/2022
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
b. Minimum percentage of customer segregated funds required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of customer segregated funds required between: % and %.

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

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

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**
   - **Cash**: 6,709,621,491 [7315]
   - **Securities (at market)**: 2,994,390,516 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -598,007,817 [7325]

3. **Exchange traded options**
   - **Market value of open option contracts purchased on a foreign board of trade**: 28,361,154 [7335]
   - **Market value of open contracts granted (sold) on a foreign board of trade**: -19,875,988 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,114,489,356 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -463,311,963 [7352] 4,547,754 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - **Method (add lines 4 and 5)**: 9,119,037,110 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,119,037,110 [7360]

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**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - **Banks located in the United States**: 439,633,653 [7500]
   - **Other banks qualified under Regulation 30.7**: 381,550,905 [7520] 921,184,558 [7530]

2. **Securities**
   - **In safekeeping with banks located in the United States**: 709,828,318 [7540]
   - **In safekeeping with other banks qualified under Regulation 30.7**: 109,482,881 [7560] 919,311,199 [7570]

3. **Equities with registered futures commission merchants**
   - **Cash**: 23,732,590 [7580]
   - **Securities**: 0 [7590]
   - **Unrealized gain (loss) on open futures contracts**: 1,919,110 [7600]
   - **Value of long option contracts**: 0 [7610]
   - **Value of short option contracts**: 0 [7615] 25,651,700 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **Cash**: 0 [7640]
   - **Securities**: 0 [7650]
   - **Amount due to (from) clearing organization - daily variation**: 0 [7660]
   - **Value of long option contracts**: 0 [7670]
   - **Value of short option contracts**: 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - **Cash**: 6,089,858,978 [7700]
   - **Securities**: 2,175,079,316 [7710]
   - **Unrealized gain (loss) on open futures contracts**: -599,926,928 [7720]
   - **Value of long option contracts**: 28,361,154 [7730]
   - **Value of short option contracts**: -19,875,988 [7735] 7,673,496,532 [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**: 9,339,643,989 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 220,606,879 [7380]

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**: 80,606,879 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: $24,015,182,134
   - **Securities (at market)**: $10,161,466,268

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **Cash**: $-8,002,170,376

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: $1,736,273,260
   - **Deduct market value of open option contracts granted (sold) on a contract market**: $1,529,191,310

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **Cash**: $26,381,559,976

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Cash**: $1,479,960,183
   - **Less: amount offset by customer securities**: $1,472,573,033
     - **Net amount**: $7,387,150

6. **Amount required to be segregated (add lines 4 and 5)**
   - **Cash**: $26,388,947,126

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **Cash**: $1,368,017,764
   - **Margins on deposit with derivatives clearing organizations of contract markets**
     - **Cash**: $15,312,317,925
   - **Net settlement from (to) derivatives clearing organizations of contract markets**
     - **Cash**: $-284,284,319

8. **Exchange traded options**
   - **Value of open long option contracts**: $1,736,273,260
   - **Value of open short option contracts**: $1,529,191,310

9. **Net equities with other FCMs**
   - **Net liquidating equity**: $9,856,350
   - **Securities representing investments of customers' funds (at market)**: $0
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: $0

10. **Segregated funds on hand**: $0

11. **Total amount in segregation**
    - **Cash**: $26,774,455,938

12. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **Cash**: $385,508,812

13. **Management Target Amount for Excess funds in segregation**: $235,000,000

14. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**: $150,508,812
### Daily Segregation - Swaps Statement

**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 \( \text{247,251,626} \) [8500]
   - B. Securities (at market) \( \text{8,680,392,311} \) [8510]

2. **Net unrealized profit (loss) in open cleared swaps** \( \text{18,204,229,366} \) [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) \( \text{27,131,873,303} \) [8550]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** \( \text{94,735,003} \) [8560]
   - Less: amount offset by customer owned securities \( -90,456,866 \) [8570] \( \text{4,278,137} \) [8580]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)** \( \text{27,136,151,440} \) [8590]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - A. Cash \( \text{2,626,946,261} \) [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) \( \text{60,487,398} \) [8620]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash \( \text{15,843,615,519} \) [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) \( \text{8,619,904,913} \) [8650]

8. **Net settlement from (to) derivatives clearing organizations** \( \text{289,770,389} \) [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)** \( \text{27,440,724,480} \) [8720]

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)** \( \text{304,573,040} \) [8730]

14. **Management Target Amount for Excess funds in cleared swaps segregated accounts** \( \text{92,000,000} \) [8760]

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management** \( \text{212,573,040} \) [8770]