INITIAL
End Date: 10/25/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/26/2022
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 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 6,557,538,321 [7315]
   B. Securities (at market) 3,113,470,125 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -687,532,410 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 25,362,148 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -18,735,640 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,990,102,544 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 521,824,514 [7351]
   Less: amount offset by customer owned securities -520,196,335 [7352] 1,628,179 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5) 8,991,730,723 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,991,730,723 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 259,273,338 [7500]
   B. Other banks qualified under Regulation 30.7 272,115,865 [7520] 531,389,203 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 850,536,612 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 109,462,557 [7560] 959,999,169 [7570]

3. Equities with registered futures commission merchants
   A. Cash 24,213,234 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 2,330,382 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 26,543,616 [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 6,283,986,723 [7700]
   B. Securities 2,153,470,956 [7710]
   C. Unrealized gain (loss) on open futures contracts -689,862,792 [7720]
   D. Value of long option contracts 25,362,148 [7730]
   E. Value of short option contracts -18,735,640 [7735] 7,754,221,395 [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 9,272,153,383 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 280,422,660 [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 140,422,660 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **Cash**: 25,913,330,931 [7010]
   - **Securities (at market)**: 11,069,503,257 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **Loss**: -7,820,870,434 [7030]

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: 1,627,881,872 [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -1,390,645,830 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **Equity (deficit)**: 29,399,199,796 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Gross amount**: 963,448,787 [7045]
   - **Less: amount offset by customer securities**: -946,827,283 [7047]
   - **Gross amount with offset**: 16,621,504 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **Required**: 29,415,821,300 [7060]

7. **Deposited in segregated funds bank accounts**
   - **Cash**: 3,470,050,759 [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)**: 4,937,777,704 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 14,876,063,782 [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)**: 6,131,725,553 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **Net settlement**: 138,782,985 [7130]

10. **Exchange traded options**
    - **Value of open long option contracts**: 1,627,881,872 [7132]
    - **Value of open short option contracts**: -1,390,645,830 [7133]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 7,758,149 [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]

12. **Segregated funds on hand**
    - **Funds on hand**: 0 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - **Total**: 29,799,394,974 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **Excess (deficiency)**: 383,573,674 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - **Management Target Amount**: 235,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: 148,573,674 [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: 1,851,119,870 [8500]
   - B. Securities (at market): 8,548,098,634 [8510]
2. Net unrealized profit (loss) in open cleared swaps: 19,316,518,418 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 26,013,497,182 [8550]
   - Less: amount offset by customer owned securities: -247,607,673
   - 1,400,342
5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 26,014,897,524 [8560]
6. Funds in Cleared Swaps Customer Segregated Accounts
   - A. Cash: 2,958,465,623 [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): 20,749,443 [8620]
7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 15,982,852,660 [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): 8,527,349,191 [8650]
8. Net settlement from (to) derivatives clearing organizations: -355,537,339 [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
12. Total amount in cleared swaps customer segregation (add lines 7 through 12): 27,133,879,578 [8720]
13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 1,118,982,054 [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: 1,026,982,054 [8770]