INITIAL
End Date: 10/28/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/31/2022
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):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range: 0
- Percentage range: 0%

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: $92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range: 0
- Percentage range: 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 6,596,515,550 [7315]
   B. Securities (at market) 3,289,911,890 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -859,076,016 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 26,072,543 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -22,004,520 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,031,419,447 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 491,868,250 [7351]
   Less: amount offset by customer owned securities -488,156,444 [7354] 3,711,806 [7355]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,035,131,253 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,035,131,253 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 261,814,565 [7500]
   B. Other banks qualified under Regulation 30.7 222,525,301 [7520] 484,339,866 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 993,044,220 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 110,349,859 [7560] 1,103,394,079 [7570]

3. Equities with registered futures commission merchants
   A. Cash 24,303,816 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,497,222 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 25,801,038 [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 6,308,094,464 [7700]
   B. Securities 2,186,517,810 [7710]
   C. Unrealized gain (loss) on open futures contracts -860,573,238 [7720]
   D. Value of long option contracts 26,072,543 [7730]
   E. Value of short option contracts -22,004,520 [7735] 7,638,107,059 [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 9,251,642,042 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 216,510,789 [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 76,510,789 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: $24,179,126,234 [7010]
   - **B. Securities (at market)**: $10,220,618,949 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-6,754,474,587 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $1,462,343,871 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: $1,347,303,079 [7033]
   - **Net equity (deficit) (add lines 1, 2 and 3)**: $27,760,311,388 [7040]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $1,297,247,386 [7045]
   - **Less: amount offset by customer securities**: $-1,293,160,699 [7047] $4,086,687 [7050]

5. **Amount required to be segregated (add lines 4 and 5)**
   - $27,764,398,075 [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: $2,493,505,199 [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)**: $4,830,139,372 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $15,159,100,779 [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)**: $5,390,479,577 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $156,942,746 [7130]

10. **Exchange traded options**
   - **A. Value of open long option contracts**: $1,462,343,871 [7132]
   - **B. Value of open short option contracts**: $-1,347,303,079 [7133]

11. **Net equities with other FCMs**
   - **A. Net liquidating equity**: $7,036,439 [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)**
    - $28,152,244,904 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $387,846,829 [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**: $152,846,829 [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  **-376,565,213** [8500]
   B. Securities (at market)  **8,721,256,761** [8510]

2. Net unrealized profit (loss) in open cleared swaps  **18,839,892,551** [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)  **27,184,584,119** [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  **88,977,140** [8560]
   Less: amount offset by customer owned securities  **-85,589,832** [8570]  **3,387,308** [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)  **27,187,971,427** [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash  **3,051,694,278** [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)  **20,571,871** [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash  **15,162,785,242** [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)  **8,700,684,910** [8650]


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)  **27,581,042,536** [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  **393,071,109** [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  **301,071,109** [8770]