INITIAL
End Date: 11/4/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/7/2022
Name of Company: Morgan Stanley & Co. LLC

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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: and: $0

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: $140,000,000
b. Minimum percentage of customer secured funds required: 0%
c. Dollar amount range between: and: $0

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: $92,000,000
b. Minimum percentage of cleared swaps customer collateral required: 0%
c. Dollar amount range between: and: $0

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
   - **A. Cash** 6,193,032,877 [7315]
   - **B. Securities (at market)** 3,245,472,267 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-177,771,415** [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade **30,343,147** [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade **-18,147,285** [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) **9,272,929,591** [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount **-338,525,967** [7352] **6,492,770** [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **9,279,422,361** [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **9,279,422,361** [7360]

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. Cash in banks
   - A. Banks located in the United States **142,058,361** [7500]
   - B. Other banks qualified under Regulation 30.7 **248,099,558** [7520] **390,157,919** [7530]

2. Securities
   - A. In safekeeping with banks located in the United States **938,828,893** [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 **110,588,660** [7560] **1,049,417,553** [7570]

3. Equities with registered futures commission merchants
   - A. Cash **24,675,314** [7580]
   - B. Securities **0** [7590]
   - C. Unrealized gain (loss) on open futures contracts **1,118,513** [7600]
   - D. Value of long option contracts **0** [7610]
   - E. Value of short option contracts **0** [7615] **25,793,827** [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 **6,046,376,249** [7700]
   - B. Securities **2,196,054,713** [7710]
   - C. Unrealized gain (loss) on open futures contracts **-178,889,929** [7720]
   - D. Value of long option contracts **30,343,147** [7730]
   - E. Value of short option contracts **-18,147,285** [7735] **8,075,736,895** [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 **9,541,106,194** [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **261,683,833** [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 **121,683,833** [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 24,808,578,457 [7010]
   - B. Securities (at market): 10,177,617,648 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -6,914,653,630 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,556,001,400 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,358,574,739 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 28,268,969,136 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 1,251,643,425 [7045]
   - Less: amount offset by customer securities: -1,245,085,993 [7047]
   - 6,557,432

6. **Amount required to be segregated (add lines 4 and 5)**
   - 28,275,526,568 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - A. Cash: 2,856,282,050 [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): 4,188,784,069 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,910,154,097 [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): 5,988,833,579 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 510,359,209 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 1,556,001,400 [7132]
    - B. Value of open short option contracts: -1,358,574,739 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 7,761,577 [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)**
    - 28,659,601,242 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 384,074,674 [7190]

15. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Management Target Amount for Excess funds in segregation: 235,000,000 [7194]
    - Excess: 149,074,674 [7198]
Cleared Swaps Customer Requirements

1. Net ledger balance
   A. Cash                               -1,396,253,936 [8500]
   B. Securities (at market)             8,736,379,102  [8510]

2. Net unrealized profit (loss) in open cleared swaps      18,951,027,676 [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
   Net Equity (deficit) (add lines 1, 2, and 3)      26,291,152,842 [8550]
   Less: amount offset by customer owned securities -157,029,465 [8560]
                                                                 3,980,365 [8570]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,295,133,207 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash                               3,295,107,285  [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) 25,951,645 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash                               14,527,680,790 [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) 8,710,427,457 [8650]

8. Net settlement from (to) derivatives clearing organizations    75,097,485 [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) 26,634,264,662 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 339,131,455 [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 247,131,455 [8770]