INITIAL
End Date: 11/15/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/16/2022
Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

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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 to 0
- Percentage range: 0 to 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 to 0
- Percentage range: 0 to 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 to 0
- Percentage range: 0 to 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: $5,985,156,205 [7315]  
   B. Securities (at market): $3,394,868,838 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: $142,866,083 [7325]

3. Exchange traded options  
   a. Market value of open option contracts purchased on a foreign board of trade: $51,336,643 [7335]  
   b. Market value of open contracts granted (sold) on a foreign board of trade: $28,795,834 [7337]  

4. Net equity (deficit) (add lines 1. 2. and 3.): $9,545,433,935 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount  
   Less: amount offset by customer owned securities: $2,258,380 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): $9,547,692,315 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: $9,547,692,315 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks  
   A. Banks located in the United States: $283,341,734 [7500]  
   B. Other banks qualified under Regulation 30.7: $263,912,589 [7520]  

2. Securities  
   A. In safekeeping with banks located in the United States: $1,024,179,827 [7540]  
   B. In safekeeping with other banks qualified under Regulation 30.7: $142,734,689 [7560]  

3. Equities with registered futures commission merchants  
   A. Cash: $26,857,509 [7580]  
   B. Securities: $0 [7590]  
   C. Unrealized gain (loss) on open futures contracts: $5,128,986 [7600]  
   D. Value of long option contracts: $51,336,643 [7730]  
   E. Value of short option contracts: $-28,795,834 [7735]  

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]  

5. Amounts held by members of foreign boards of trade  
   A. Cash: $5,678,970,033 [7700]  
   B. Securities: $2,227,954,323 [7710]  
   C. Unrealized gain (loss) on open futures contracts: $137,737,096 [7720]  
   D. Value of long option contracts: $51,336,643 [7730]  
   E. Value of short option contracts: $-28,795,834 [7735]  

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: $9,813,357,595 [7770]


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: $125,665,280 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $22,154,498,191 [7010]
   - B. Securities (at market): $10,296,496,464 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-4,448,362,440 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $1,502,066,966 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-1,262,812,983 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $28,241,886,198 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $711,792,187 [7045]
   - Less: amount offset by customer securities: $-698,220,218 [7047] $13,571,969 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $28,255,458,167 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $3,069,576,971 [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): $4,142,248,815 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $14,861,116,618 [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): $6,154,247,649 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $202,707,084 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $1,502,066,966 [7132]
    - B. Value of open short option contracts: $-1,262,812,983 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $6,975,473 [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)**
    - $28,676,126,593 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $420,668,426 [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: $185,668,426 [7198]
### 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**
   - **Cash**: $1,242,793,792 [8500]
   - **Securities (at market)**: $9,097,350,534 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: $16,279,828,354 [8520]

3. **Cleared swaps options**
   - **Market value of open cleared swaps option contracts purchased**: $0 [8530]
   - **Market value of open cleared swaps option contracts granted (sold)**: $0 [8540]

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: $26,619,972,680 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: $1,329,471 [8560]
   - **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $26,621,302,151 [8590]

6. **Funds in Cleared Swaps Customer Segregated Accounts**
   - **Deposited in cleared swaps customer segregated accounts at banks**
     - **Cash**: $4,109,299,855 [8600]
     - **Securities representing investments of cleared swaps customers' funds (at market)**: $0 [8610]
     - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $12,045,941 [8620]
   - **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
     - **Cash**: $14,396,548,239 [8630]
     - **Securities representing investments of cleared swaps customers' funds (at market)**: $0 [8640]
     - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $9,085,304,593 [8650]
   - **Net settlement from (to) derivatives clearing organizations**: -$393,928,494 [8660]

7. **Cleared swaps options**
   - **Value of open cleared swaps long option contracts**: $0 [8670]
   - **Value of open cleared swaps short option contracts**: $0 [8680]

8. **Net equities with other FCMs**
   - **Net liquidating equity**: $0 [8690]
   - **Securities representing investments of cleared swaps customers' funds (at market)**: $0 [8700]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $0 [8710]

9. **Cleared swaps customer funds on hand**
   - **Cash**: $0
   - **Securities representing investments of cleared swaps customers' funds (at market)**: $0
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $0 [8715]

10. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: $27,209,270,134 [8720]

11. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $587,967,983 [8730]

12. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: $92,000,000 [8760]

13. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: $495,967,983 [8770]