INITIAL
End Date: 12/5/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/6/2022
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 \(0\)
   d. Percentage range of customer segregated funds required between: \(\%\) and\%. \(0\)

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 \(0\)
   d. Percentage range of customer secured funds required between: \(\%\) and\%. \(0\)

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 \(0\)
   d. Percentage range of cleared swaps customer collateral required between: \(\%\) and\%. \(0\)

Attach supporting documents CH
**Daily Segregation - Secured Amounts**

Foreign Futures and Foreign Options Secured Amounts

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>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</td>
<td>0 [7305]</td>
</tr>
</tbody>
</table>

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash
   B. Securities (at market)                                                                 | 5,892,386,670 [7315] |

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 428,443,782 [7325] |

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade | 37,964,519 [7335] |
   b. Market value of open contracts granted (sold) on a foreign board of trade      | -21,359,306 [7337] |

4. Net equity (deficit) (add lines 1. 2. and 3.)                                     | 9,553,335,188 [7345] |

5. Account liquidating to a deficit and account with a debit balances - gross amount | 290,830,787 [7351] |
   Less: amount offset by customer owned securities                                     | -287,604,492 [7352] |
                                                                                       | 3,226,295 [7354]     |

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5)                                                         | 9,556,561,483 [7355] |

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 9,556,561,483 [7360] |

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States                                              | 502,779,935 [7500] |
   B. Other banks qualified under Regulation 30.7                                   | 314,046,053 [7520] |
                                                                                       | 816,825,988 [7530] |

2. Securities
   A. In safekeeping with banks located in the United States                         | 898,438,510 [7540] |
   B. In safekeeping with other banks qualified under Regulation 30.7                | 140,642,557 [7560] |
                                                                                       | 1,039,081,067 [7570] |

3. Equities with registered futures commission merchants
   A. Cash                                                                         | 28,018,172 [7580] |
   B. Securities                                                                    | 0 [7590]          |
   C. Unrealized gain (loss) on open futures contracts                               | -65,710 [7600]    |
   D. Value of long option contracts                                                | 0 [7610]          |
   E. Value of short option contracts                                               | 0 [7615]          |
                                                                                       | 27,952,462 [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                                                                         | 5,415,671,481 [7700] |
   B. Securities                                                                    | 2,176,818,455 [7710] |
   C. Unrealized gain (loss) on open futures contracts                              | 428,509,491 [7720] |
   D. Value of long option contracts                                                | 37,964,519 [7730]  |
   E. Value of short option contracts                                               | -21,359,306 [7735] |
                                                                                       | 8,037,604,640 [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                                    | 9,921,464,157 [7770] |

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 364,902,674 [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 | 224,902,674 [7785] |
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: 16,570,728,015 [7010]
   - B. Securities (at market): 10,274,923,934 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -122,049,630 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,192,558,781 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,179,714,769 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 26,736,446,331 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 1,167,453,536 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 26,768,067,203 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 2,159,605,442 [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): 4,241,044,688 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,990,277,934 [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): 6,033,879,246 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -297,396,781 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 1,192,558,781 [7132]
    - B. Value of open short option contracts: -1,179,714,769 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 8,555,040 [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)**
    - 27,148,809,581 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 380,742,378 [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: 145,742,378 [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                        3,938,347,960 [8500]
   B. Securities (at market)      9,390,395,401 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   14,606,549,436 [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)
   27,935,292,797 [8550]

5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount
   129,949,754 [8560]

   Less: amount offset by customer owned securities
   -128,816,501 [8570] 1,133,253 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   27,936,426,050 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash                        4,055,793,538 [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) 38,708,826 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash                        14,282,780,914 [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) 9,351,686,575 [8650]

9. Net settlement from (to) derivatives clearing organizations
   654,139,174 [8660]

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)
    28,383,109,027 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    446,682,977 [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
    354,682,977 [8770]