INITIAL
End Date: 7/5/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/6/2022
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Daily Segregation - Cover Page

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):
   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: 7,087,246,702 [7315]
   - B. Securities (at market): 2,854,102,324 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -1,428,667,739 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 37,793,496 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -34,067,653 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,516,407,130 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 5,706,074 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,522,113,204 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 8,522,113,204 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 289,616,579 [7500]
   - B. Other banks qualified under Regulation 30.7: 240,949,684 [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 828,135,446 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 127,739,258 [7560]

3. **Equities with registered futures commission merchants**
   - A. Cash: 26,861,081 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 4,813,996 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615]

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: 37,793,496 [7730]
   - E. Value of short option contracts: -34,067,653 [7735]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 6,794,952,597 [7700]
   - B. Securities: 1,898,227,620 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -1,433,481,435 [7720]
   - D. Value of long option contracts: 37,793,496 [7730]
   - E. Value of short option contracts: -34,067,653 [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**: 8,781,540,369 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 259,427,165 [7780]

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**: 119,427,165 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: $20,926,690,310
   - **B. Securities (at market)**: $9,247,329,811

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **Net unrealized profit (loss)**: $-2,916,756,615

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $1,852,658,225
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: $-1,623,305,823

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **Net equity (deficit)**: $27,486,615,908

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Accounts liquidating to a deficit and accounts with debit balances**: $1,014,396,393
   - **Less: amount offset by customer securities**: $-1,007,337,631

6. **Amount required to be segregated (add lines 4 and 5)**
   - **Amount required to be segregated**: $27,493,674,670

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**: $2,186,816,671
     - **B. Securities representing investments of customers’ funds (at market)**: $0
     - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $3,620,733,563
   - **Margins on deposit with derivatives clearing organizations of contract markets**
     - **A. Cash**: $15,929,485,191
     - **B. Securities representing investments of customers’ funds (at market)**: $0
     - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $5,477,942,008
   - **Net settlement from (to) derivatives clearing organizations of contract markets**: $277,230,054
   - **Exchange traded options**
     - **A. Value of open long option contracts**: $1,852,658,225
     - **B. Value of open short option contracts**: $-1,623,305,823
   - **Net equities with other FCMs**
     - **A. Net liquidating equity**: $7,873,110
     - **B. Securities representing investments of customers’ funds (at market)**: $0
     - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $0
   - **Segregated funds on hand**: $148,654,240
   - **Total amount in segregation (add lines 7 through 12)**: $27,878,087,239
   - **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $384,412,569
   - **Management Target Amount for Excess funds in segregation**: $235,000,000
   - **Excess (deficiency) funds in segregation over (under) Management Target Amount**: $149,412,569
**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 9,290,066,466 [8500]
   B. Securities (at market) 9,209,734,376 [8510]

2. Net unrealized profit (loss) in open cleared swaps 10,136,824,547 [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) 28,636,625,389 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 165,379,375 [8560]
   Less: amount offset by customer owned securities -163,422,298 [8570] 1,957,077 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 28,638,582,466 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,866,280,184 [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) 13,889,548 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 17,805,598,740 [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) 9,195,844,828 [8650]

9. Net settlement from (to) derivatives clearing organizations -546,484,222 [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) 29,335,129,078 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 696,546,612 [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 604,546,612 [8770]