INITIAL
End Date: 7/20/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/21/2022
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

Contact Phone Number
212-276-0963

Contact Email Address
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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**: 7,112,040,310 [7315]
   - **B. Securities (at market)**: 3,048,807,633 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -682,678,212 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 39,814,067 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -38,062,844 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,479,920,954 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,483,698,094 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,483,698,094 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 573,911,062 [7500]
   - B. Other banks qualified under Regulation 30.7: 247,733,751 [7520] 821,644,813 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 780,742,142 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 112,390,183 [7560] 893,132,325 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 25,314,644 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -2,396,304 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 22,918,340 [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: 6,490,427,547 [7700]
   - B. Securities: 2,155,675,308 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -680,281,907 [7720]
   - D. Value of long option contracts: 39,814,067 [7730]
   - E. Value of short option contracts: -38,062,844 [7735] 7,967,572,171 [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**: 9,705,267,649 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 221,569,555 [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**: 81,569,555 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 20,210,753,648 [7010]
   - B. Securities (at market): 9,476,493,214 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -1,038,572,770 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 2,524,791,943 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -2,031,230,534 [7033]
   - C. Net equity (deficit) (add lines 1, 2 and 3): 29,142,235,501 [7040]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: -279,697,541 [7047]
   - 3,239,667 [7050]

5. **Amount required to be segregated (add lines 4 and 5)**
   - 29,145,475,168 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

6. **Deposited in segregated funds bank accounts**
   - A. Cash: 2,784,190,095 [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): 4,285,227,468 [7090]

7. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 16,542,274,314 [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): 5,047,578,145 [7120]

8. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 222,291,017 [7130]

9. **Exchange traded options**
   - A. Value of open long option contracts: 2,524,791,943 [7132]
   - B. Value of open short option contracts: -2,031,230,534 [7133]

10. **Net equities with other FCMs**
    - A. Net liquidating equity: 14,116,322 [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]

11. **Segregated funds on hand**
    - 143,687,601 [7150]

12. **Total amount in segregation (add lines 7 through 12)**
    - 29,532,926,371 [7180]

13. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 387,451,203 [7190]

14. **Management Target Amount for Excess funds in segregation**
    - 235,000,000 [7194]

15. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess 152,451,203 [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
   - A. Cash 7,658,389,496 [8500]
   - B. Securities (at market) 9,338,796,485 [8510]

2. Net unrealized profit (loss) in open cleared swaps 12,250,327,300 [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 47,268,176 [8550]
   - Less: amount offset by customer owned securities -43,938,039 [8560]
   - 3,330,137 [8570]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 29,250,843,418 [8580]

6. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash 3,461,722,143 [8590]
   - B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8600]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market) 7,555,572 [8610]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash 16,544,747,632 [8620]
   - B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8630]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9,331,240,913 [8640]

8. Net settlement from (to) derivatives clearing organizations 216,085,963 [8650]

9. Cleared swaps options
   - A. Value of open cleared swaps long option contracts 0 [8660]
   - B. Value of open cleared swaps short option contracts 0 [8670]

10. Net equities with other FCMs
    - A. Net liquidating equity 0 [8680]
    - B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8690]
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8700]

11. Cleared swaps customer funds on hand
    - A. Cash 0 [8710]
    - B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8715]
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8720]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 29,561,352,223 [8730]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 310,508,805 [8740]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8750]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 218,508,805 [8760]