INITIAL
End Date: 7/26/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/27/2022
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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**
   - Cash: 7,234,587,071 [7315]
   - Securities (at market): 3,031,649,174 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -1,029,432,422 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 39,614,599 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -33,578,914 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,242,839,508 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 6,803,482 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,249,642,990 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,249,642,990 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 416,101,801 [7500]
   - B. Other banks qualified under Regulation 30.7: 434,309,514 [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 758,088,419 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 113,828,076 [7560]

3. **Equities with registered futures commission merchants**
   - A. Cash: 23,159,509 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -379,378 [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: 0 [7670]
   - E. Value of short option contracts: 0 [7675]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 6,590,490,820 [7700]
   - B. Securities: 2,159,732,679 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -1,029,053,043 [7720]
   - D. Value of long option contracts: 39,614,599 [7730]
   - E. Value of short option contracts: -33,578,914 [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**: 9,472,314,082 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 222,671,092 [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**: 82,671,092 [7785]
### Daily Segregation - Segregation Statement

SEgregation REQUIREMENTS(Section 4d(2) of the CEAct)

1. Net ledger balance
   - A. Cash: 18,955,983,378 [7010]
   - B. Securities (at market): 9,267,798,992 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: -233,928,231 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 2,214,749,079 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,659,324,494 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): 28,545,278,724 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 272,473,566 [7045]
   - Less: amount offset by customer securities: -271,879,506 [7047]
   - 594,060 [7050]

6. Amount required to be segregated (add lines 4 and 5): 28,545,872,784 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash: 2,469,411,791 [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): 4,141,785,175 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 16,543,282,485 [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): 4,981,472,292 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets: 83,184,391 [7130]

10. Exchange traded options
    - A. Value of open long option contracts: 2,214,749,079 [7132]
    - B. Value of open short option contracts: -1,659,324,494 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 12,749,584 [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: 144,541,525 [7150]

13. Total amount in segregation (add lines 7 through 12): 28,931,851,828 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 385,979,044 [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: 150,979,044 [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: 8,070,070,137 [8500]
   - B. Securities (at market): 9,334,163,706 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 11,209,263,229 [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)**
   - 28,613,497,072 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: 1,610,309 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 28,615,107,381 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: 3,103,879,236 [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): 9,106,955 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 16,741,241,218 [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): 9,325,056,751 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -144,870,776 [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)**
    - 29,034,413,384 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 419,306,003 [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**
    - 327,306,003 [8770]