INITIAL
End Date: 8/4/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/5/2022
Name of Company
Morgan Stanley & Co. LLC

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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.

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: $6,792,106,971
   - B. Securities (at market): $3,063,105,319

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - ($592,399,630)

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: $25,082,504
   - b. Market value of open contracts granted (sold) on a foreign board of trade: ($16,185,787)

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - $9,271,709,377

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - $473,536,132
   - Less: amount offset by customer owned securities: ($470,251,607)
   - 3,284,525

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - $9,274,993,902

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - $9,274,993,902

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   - A. Banks located in the United States: $381,198,465
   - B. Other banks qualified under Regulation 30.7: $334,385,997

2. **Securities**
   - A. In safekeeping with banks located in the United States: $779,682,343
   - B. In safekeeping with other banks qualified under Regulation 30.7: $117,200,928

3. **Equities with registered futures commission merchants**
   - A. Cash: $23,381,853
   - B. Securities: $0
   - C. Unrealized gain (loss) on open futures contracts: $1,277,309
   - D. Value of long option contracts: $0
   - E. Value of short option contracts: $0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: $0
   - B. Securities: $0
   - C. Amount due to (from) clearing organization - daily variation: $0
   - D. Value of long option contracts: $0
   - E. Value of short option contracts: $0

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: $6,319,689,743
   - B. Securities: $2,166,222,048
   - C. Unrealized gain (loss) on open futures contracts: ($593,676,939)
   - D. Value of long option contracts: $25,082,504
   - E. Value of short option contracts: ($16,185,787)

6. **Amounts with other depositories designated by a foreign board of trade**
   - $0

7. **Segregated funds on hand**
   - $0

8. **Total funds in separate section 30.7 accounts**
   - $9,538,258,464

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - $263,264,562

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - $140,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - $123,264,562
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: \(17,744,043,768\) [7010]
   - B. Securities (at market): \(9,456,917,008\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(1,294,025,665\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(1,944,981,687\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-1,500,139,569\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(28,939,828,559\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: \(-159,931,353\) [7047] \(1,087,065\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(28,940,915,624\) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - A. Cash: \(2,621,289,668\) [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): \(4,500,915,907\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(16,655,900,238\) [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): \(4,956,001,101\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(137,765,356\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(1,944,981,687\) [7132]
    - B. Value of open short option contracts: \(-1,500,139,569\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(10,671,678\) [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)**
    - \(29,327,386,066\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(386,470,442\) [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**: \(151,470,442\) [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
     - 8,107,783,481 [8500]
   - B. Securities (at market)
     - 9,277,693,197 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   - 11,100,170,333 [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)
   - 28,485,647,011 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities
     - -227,352,295 [8560]
     - 225,810,869 [8570]
     - 1,541,426 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - 28,487,188,437 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash
     - 3,361,373,976 [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)
     - 8,652,180 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash
     - 17,014,895,759 [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)
     - 9,269,041,017 [8650]

9. Net settlement from (to) derivatives clearing organizations
   - -593,515,694 [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)
    - 29,060,447,238 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - 573,258,801 [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
    - 481,258,801 [8770]