INITIAL
End Date: 8/18/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/19/2022
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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: Ikram.shah@morganstanley.com

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: $235,000,000
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range between: and 0

d. Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: $140,000,000
b. Minimum percentage of customer secured funds required: 0%
c. Dollar amount range between: and 0

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: $92,000,000
b. Minimum percentage of cleared swaps customer collateral required: 0%
c. Dollar amount range between: and 0

d. Percentage range of cleared swaps customer collateral required between: 0% and 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 6,174,723,701 [7315]
   B. Securities (at market) 2,886,968,140 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 572,949,898 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 30,644,031 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -14,940,014 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,650,345,756 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities
   5,267,777 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,655,613,533 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   9,655,613,533 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 389,782,031 [7500]
   B. Other banks qualified under Regulation 30.7 523,049,755 [7520] 912,831,786 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 631,249,338 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 114,572,389 [7560] 745,821,727 [7570]

3. Equities with registered futures commission merchants
   A. Cash 23,210,672 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,244,600 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 24,455,272 [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 5,504,806,741 [7700]
   B. Securities 2,141,123,199 [7710]
   C. Unrealized gain (loss) on open futures contracts 571,706,298 [7720]
   D. Value of long option contracts 30,644,031 [7730]
   E. Value of short option contracts -14,940,014 [7735] 8,233,339,255 [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 9,916,448,040 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 260,834,507 [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 120,834,507 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash
     - 16,049,810,029
   - B. Securities (at market)
     - 9,740,317,245
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 2,276,791,821
3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - 2,288,417,504
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - 1,674,052,767
4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 28,681,283,832
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 160,727,988
   - Less: amount offset by customer securities
     - -154,161,434
     - 6,566,554
6. **Amount required to be segregated (add lines 4 and 5)**
   - 28,687,850,386

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash
     - 2,487,493,214
   - 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)
     - 4,856,427,051
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - 16,176,209,545
   - 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)
     - 4,883,890,194
9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 41,863,463
10. **Exchange traded options**
    - A. Value of open long option contracts
      - 2,288,417,504
    - B. Value of open short option contracts
      - -1,674,052,767
11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - 14,503,986
    - 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
12. **Segregated funds on hand**
    - 0
13. **Total amount in segregation (add lines 7 through 12)**
    - 29,074,752,190
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 386,901,804
15. **Management Target Amount for Excess funds in segregation**
    - 235,000,000
16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - 151,901,804
## 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**: 6,271,111,569 [8500]
   - **B. Securities (at market)**: 9,190,215,961 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 12,641,576,342 [8520]

3. **Cleared swaps options**
   - **A. Market value of open cleared swaps option contracts purchased (add lines 1 and 2)**: 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)**: 28,102,903,872 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -31,316,952 [8560]
   - **1,448,391**: [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 28,104,352,263 [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: 2,659,599,326 [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)**: 83,047,597 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: 16,843,250,225 [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)**: 9,107,168,364 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -169,893,441 [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)**: 28,523,172,071 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 418,819,808 [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**: 326,819,808 [8770]