INITIAL
End Date: 8/19/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/22/2022
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Daily Segregation - Cover Page

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: $0; or
b. Minimum percentage of customer segregated funds required: 0%; or
c. Dollar amount range between: $0 and $0; or
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; or
b. Minimum percentage of customer secured funds required: 0%; or
c. Dollar amount range between: $0 and $0; or
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; or
b. Minimum percentage of cleared swaps customer collateral required: 0%; or
c. Dollar amount range between: $0 and $0; or
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**
   - **Cash**: 5,835,605,312 [7315]
   - **Securities (at market)**: 2,947,585,016 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 639,237,500 [7325]

3. **Exchange traded options**
   - **Market value of open option contracts purchased on a foreign board of trade**: 31,769,040 [7335]
   - **Market value of open contracts granted (sold) on a foreign board of trade**: -14,693,084 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,439,503,784 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -404,004,019 [7352] 4,670,649 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,444,174,433 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,444,174,433 [7360]

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**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - **Banks located in the United States**: 17,047,690 [7500] 920,101,840 [7520] 937,149,530 [7530]
   - **Other banks qualified under Regulation 30.7**: 700,097,624 [7540] 113,736,336 [7560] 813,833,960 [7570]

2. **Securities**
   - **In safekeeping with banks located in the United States**: 23,039,761 [7580] 0 [7590] 1,746,016 [7600] 0 [7615] 24,785,777 [7620]
   - **In safekeeping with other banks qualified under Regulation 30.7**: 0 [7640] 0 [7650] 0 [7660] 0 [7670] 0 [7675] 0 [7680]

3. **Equities with registered futures commission merchants**
   - **Cash**: 23,039,761 [7580]
   - **Securities**: 0 [7590]
   - **Unrealized gain (loss) on open futures contracts**: 1,746,016 [7600]
   - **Value of long option contracts**: 0 [7610]
   - **Value of short option contracts**: 0 [7615] 24,785,777 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **Cash**: 0 [7640]
   - **Securities**: 0 [7650]
   - **Amount due to (from) clearing organization - daily variation**: 0 [7660]
   - **Value of long option contracts**: 0 [7670]
   - **Value of short option contracts**: 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - **Cash**: 5,310,525,245 [7700]
   - **Securities**: 2,133,751,056 [7710] 637,491,484 [7720] 31,769,040 [7730]
   - **Value of long option contracts**: 31,769,040 [7730]
   - **Value of short option contracts**: -14,693,084 [7735] 8,098,843,741 [7740] 8,098,843,741 [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**: 9,874,613,008 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 430,438,575 [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**: 290,438,575 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - A. Cash: \(15,984,193,340\) [7010]
   - B. Securities (at market): \(9,591,546,260\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: \(1,437,856,716\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(2,333,998,568\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-1,707,262,066\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: \(27,640,332,818\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \(835,476,830\) [7045]
   - Less: amount offset by customer securities: \(-833,681,960\) [7047]
   - Gross: \(1,794,870\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: \(27,642,127,688\) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: \(1,770,263,692\) [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): \(4,725,530,845\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(16,178,283,613\) [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): \(4,866,015,415\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: \(-146,882,675\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(2,333,998,568\) [7132]
    - B. Value of open short option contracts: \(-1,707,262,066\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(8,641,115\) [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)**: \(28,028,588,542\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: \(386,460,854\) [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: \(151,460,854\) [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: $6,473,597,801 [8500]
   - B. Securities (at market): $9,189,722,442 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: $13,015,106,899 [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)**: $28,678,427,142 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $230,777,405 [8560]
   - Less: amount offset by customer owned securities: $0 [8570]
   - Total liquidating: $230,777,405 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $28,682,258,466 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $2,545,686,822 [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): $9,062,383 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $16,957,712,036 [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): $9,180,660,059 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: $427,354,272 [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)**: $29,120,475,572 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $438,217,106 [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**: $346,217,106 [8770]