INITIAL
End Date: 9/1/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/2/2022
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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):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0 and 0
- 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
     
     6,540,554,072 [7315]
   - B. Securities (at market)
     
     2,922,988,334 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**

   -822,750,329 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade
     
     29,407,754 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade
     
     -17,586,953 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**

   8,652,612,878 [7345]

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

   -684,628,442 [7352] 3,763,520 [7354]

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

   8,656,376,398 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

   8,656,376,398 [7360]

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### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     
     328,504,693 [7500]
   - B. Other banks qualified under Regulation 30.7
     
     389,478,703 [7520] 717,983,396 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States
     
     704,843,535 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     
     116,421,000 [7560] 821,264,535 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash
     
     22,486,759 [7580]
   - B. Securities
     
     0 [7590]
   - C. Unrealized gain (loss) on open futures contracts
     
     1,320,147 [7600]
   - D. Value of long option contracts
     
     0 [7610]
   - E. Value of short option contracts
     
     0 [7615] 23,806,906 [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
     
     6,020,469,088 [7700]
   - B. Securities
     
     2,101,723,799 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     
     -824,070,475 [7720]
   - D. Value of long option contracts
     
     29,407,754 [7730]
   - E. Value of short option contracts
     
     -17,586,953 [7735] 7,309,943,213 [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**

   8,872,998,050 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

   216,621,652 [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**

    76,621,652 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: 16,743,909,788 [7010]
   - B. Securities (at market): 9,532,129,803 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - -261,487,683 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 2,327,798,639 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,639,414,358 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - 26,702,936,189 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer securities
     - 996,247,226 [7047] 2,004,681 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   - 26,704,940,870 [7060]

7. Deposited in segregated funds bank accounts
   - A. Cash: 1,210,249,321 [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): 4,957,849,809 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 15,531,585,525 [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): 4,574,279,994 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - 112,080,635 [7130]

10. Exchange traded options
    - A. Value of open long option contracts: 2,327,798,639 [7132]
    - B. Value of open short option contracts: -1,639,414,358 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 16,657,253 [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)
    - 27,091,086,818 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - 386,145,948 [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: 151,145,948 [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: $5,669,765,615 [8500]
   - B. Securities (at market): $8,953,647,956 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: $14,390,094,118 [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)**: $29,013,507,689 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $155,212,048 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $29,014,479,026 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $2,257,427,501 [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): $18,192,021 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $17,335,325,946 [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): $8,935,455,935 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: $974,476,360 [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)**: $29,520,877,763 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $506,398,737 [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**: $414,398,737 [8770]