INITIAL
End Date: 9/2/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/6/2022
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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: $235,000,000
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range between: $0 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: $0 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: $0 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: 6,857,645,589 [7315]
   - B. Securities (at market): 2,994,646,912 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -739,562,021 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 28,378,474 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -17,148,456 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 9,123,960,498 [7345]

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

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 9,126,527,575 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 9,126,527,575 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States: 362,746,434 [7500]
   - B. Other banks qualified under Regulation 30.7: 420,656,672 [7520] 783,403,106 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 769,859,438 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 116,430,722 [7560] 886,290,160 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 22,501,297 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,829,318 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 24,330,615 [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: 6,393,029,476 [7700]
   - B. Securities: 2,108,356,752 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -741,391,339 [7720]
   - D. Value of long option contracts: 28,378,474 [7730]
   - E. Value of short option contracts: -17,148,456 [7735] 7,771,224,907 [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: 9,465,248,788 [7770]


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: 198,721,213 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
   - **B. Securities (at market)**

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **-190,457,898 [7030]**

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **27,888,454,936 [7040]**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **428,493,882 [7045]**
   - Less: amount offset by customer securities
   - **-420,185,187 [7047]**
   - **8,308,695 [7050]**

6. **Amount required to be segregated (add lines 4 and 5)**
   - **27,896,763,631 [7060]**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
   - **B. Securities representing investments of customers' funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
   - **B. Securities representing investments of customers' funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **150,304,075 [7130]**

10. **Exchange traded options**
    - **A. Value of open long option contracts**
    - **B. Value of open short option contracts**

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
    - **B. Securities representing investments of customers' funds (at market)**
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

12. **Segregated funds on hand**
    - **0 [7150]**

13. **Total amount in segregation (add lines 7 through 12)**
    - **28,281,207,671 [7180]**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **384,444,040 [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**
    - **149,444,040 [7198]**
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUND IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1. Net ledger balance
   A. Cash 4,744,658,416 [8500]
   B. Securities (at market) 8,974,635,586 [8510]

2. Net unrealized profit (loss) in open cleared swaps 13,949,723,940 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount 27,669,017,942 [8550]
   Less: amount offset by customer owned securities -183,202,085 [8570] 1,589,474 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,670,607,416 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,678,622,708 [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) 26,472,757 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 17,199,364,056 [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) 8,948,162,829 [8650]

9. Net settlement from (to) derivatives clearing organizations -571,038,025 [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) 28,281,584,325 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 610,976,909 [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 518,976,909 [8770]