INITIAL
End Date: 9/9/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/12/2022
Name of Company

Morgan Stanley & Co. LLC

Contact Name

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Contact Email Address

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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

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

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

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 6,805,829,145 [7315]
   B. Securities (at market) 3,017,009,884 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -366,161,645 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 24,558,546 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -14,145,216 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,467,090,714 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -411,514,234 [7352] 569,353 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,467,660,067 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,467,660,067 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 305,459,270 [7500]
   B. Other banks qualified under Regulation 30.7 343,185,284 [7520] 648,644,554 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 773,217,184 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 114,622,037 [7560] 887,839,221 [7570]

3. Equities with registered futures commission merchants
   A. Cash 22,242,435 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 5,002,408 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 27,244,843 [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 6,402,220,457 [7700]
   B. Securities 2,129,170,663 [7710]
   C. Unrealized gain (loss) on open futures contracts -371,164,053 [7720]
   D. Value of long option contracts 24,558,546 [7730]
   E. Value of short option contracts -14,145,216 [7735] 8,170,640,397 [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 9,734,369,015 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 266,708,948 [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 126,708,948 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 18,742,257,071 [7010]
   - **B. Securities (at market)**: 10,070,951,703 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **-536,998,040** [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 1,946,667,418 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -1,396,086,471 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **28,826,791,681** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **562,962,096** [7045]
   - **Less: amount offset by customer securities**: -556,499,752 [7047]
   - **6,462,344** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **28,833,254,025** [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 2,947,030,608 [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)**: 5,509,739,277 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 15,569,456,866 [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)**: 4,561,212,426 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **97,447,374** [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 1,946,667,418 [7132]
    - **B. Value of open short option contracts**: -1,396,086,471 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 8,952,217 [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)**
    - **29,244,419,715** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **411,165,690** [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**
    - **176,165,690** [7198]

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Daily Segregation - Segregation Statement
# 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: 4,572,584,927 [8500]
   - B. Securities (at market): 8,913,717,431 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 14,949,658,862 [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**: 28,435,961,220 [8550]
   - Less: amount offset by customer owned securities: -37,955,913 [8560]
   - Net Equity (deficit): 1,295,292 [8570]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 28,437,256,512 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

6. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,495,627,849 [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): 9,101,562 [8620]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 16,856,630,508 [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): 8,904,615,869 [8650]

8. **Net settlement from (to) derivatives clearing organizations**: 496,510,281 [8660]

9. **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]

10. **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]

11. **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]

12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 28,762,486,069 [8720]

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 325,229,557 [8730]

14. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: 92,000,000 [8760]

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: 233,229,557 [8770]