INITIAL
End Date: 9/26/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/27/2022
INITIAL
End Date: 9/26/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/27/2022

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: ; or
b. Minimum percentage of customer segregated funds required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of customer segregated funds required between: % and %.

235,000,000
0
0 0
0 0

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

a. Minimum dollar amount: ; or
b. Minimum percentage of customer secured funds required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of customer secured funds required between: % and %.

140,000,000
0
0 0
0 0

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

a. Minimum dollar amount: ; or
b. Minimum percentage of cleared swaps customer collateral required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of cleared swaps customer collateral required between: % and %.

92,000,000
0
0 0
0 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 6,818,865,335 [7315]
   B. Securities (at market) 2,871,052,973 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -1,232,630,264 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 25,699,118 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -17,970,958 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,465,016,204 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -588,561,423 [7352] 10,721,914 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,475,738,118 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,475,738,118 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 659,666,137 [7500]
   B. Other banks qualified under Regulation 30.7 271,043,541 [7520] 930,709,678 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 534,924,852 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 112,799,135 [7560] 647,723,987 [7570]

3. Equities with registered futures commission merchants
   A. Cash 24,471,617 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -4,032,163 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 20,439,454 [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 6,113,968,640 [7700]
   B. Securities 2,223,328,986 [7710]
   C. Unrealized gain (loss) on open futures contracts -1,228,598,101 [7720]
   D. Value of long option contracts 25,699,118 [7730]
   E. Value of short option contracts -17,970,958 [7735] 7,116,427,685 [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 8,715,300,804 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 239,562,686 [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 99,562,686 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. Net ledger balance
   - B. Securities (at market): 10,078,894,821 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - (-7,674,244,001) [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 1,805,757,687 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,564,276,476 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - 26,279,417,488 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - 1,701,649,613 [7045]
   - Less: amount offset by customer securities: -1,652,119,533 [7047] 49,530,080 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   - 26,328,947,568 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: 1,519,727,266 [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): 4,223,667,616 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 15,327,059,421 [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): 5,855,227,205 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - (-441,124,158) [7130]

10. Exchange traded options
    - A. Value of open long option contracts: 1,805,757,687 [7132]
    - B. Value of open short option contracts: -1,564,276,476 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 12,495,189 [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)
    - 26,738,533,750 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - 409,586,182 [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: 174,586,182 [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 903,057,212 [8500]
   B. Securities (at market) 8,636,175,713 [8510]

2. Net unrealized profit (loss) in open cleared swaps 18,197,091,491 [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 27,736,324,416 [8550]
   Less: amount offset by customer owned securities -212,259,177 [8560]
   9,795,958

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,746,120,374 [8590]

6. Funds in Cleared Swaps Customer Segregated Accounts
   A. Cash 2,273,702,864 [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) 67,793,370 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer 
   segregated accounts
   A. Cash 16,853,409,040 [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) 8,568,382,343 [8650]

8. Net settlement from (to) derivatives clearing organizations 576,609,343 [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 0 [8715]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 28,339,896,960 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from 
    line 13) 593,776,586 [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 501,776,586 [8770]