INITIAL
End Date: 9/30/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/3/2022
INITIAL
End Date: 9/30/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/3/2022
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 235,000,000
b. Minimum percentage of customer segregated funds required: % ; or 0
 c. Dollar amount range between: and; or 0 0
d. Percentage range of customer segregated funds required between: % and%. 0 0

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 92,000,000
b. Minimum percentage of cleared swaps customer collateral required: % ; or 0
c. Dollar amount range between: and; or 0 0
d. Percentage range of cleared swaps customer collateral required between: % and%. 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 7,179,983,081 [7315]
   B. Securities (at market) 2,869,722,885 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -1,354,335,983 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 24,218,646 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -15,830,285 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,703,758,344 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 497,850,621 [7351]
   Less: amount offset by customer owned securities -494,989,185 [7352] 2,861,436 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,706,619,780 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,706,619,780 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 506,758,592 [7500]
   B. Other banks qualified under Regulation 30.7 353,569,790 [7520] 860,328,382 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 554,292,645 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 112,630,248 [7560] 666,922,893 [7570]

3. Equities with registered futures commission merchants
   A. Cash 24,527,308 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -1,114,005 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 23,413,303 [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 6,515,749,309 [7700]
   B. Securities 2,202,799,992 [7710]
   C. Unrealized gain (loss) on open futures contracts -1,353,221,977 [7720]
   D. Value of long option contracts 24,218,646 [7730]

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 8,924,380,263 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 217,760,483 [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 77,760,483 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 24,547,200,577
   - **B. Securities (at market)**: 10,082,461,721

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **Value**: -7,575,371,551

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 1,690,139,011
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -1,477,746,484

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **Value**: 27,266,683,274

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Value**: 1,135,075,882
   - **Less: amount offset by customer securities**: -1,129,462,185
   - **Net**: 5,613,697

6. **Amount required to be segregated (add lines 4 and 5)**
   - **Value**: 27,272,296,971

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 2,691,992,769
   - **B. Securities representing investments of customers’ funds (at market)**: 0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 4,510,922,928

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 15,448,897,876
   - **B. Securities representing investments of customers’ funds (at market)**: 0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 5,571,538,793

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **Value**: -789,521,583

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 1,690,139,011
    - **B. Value of open short option contracts**: -1,477,746,484

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 12,503,276
    - **B. Securities representing investments of customers’ funds (at market)**: 0
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 0

12. **Segregated funds on hand**
    - **Value**: 0

13. **Total amount in segregation (add lines 7 through 12)**
    - **Value**: 27,658,726,586

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **Value**: 386,429,615

15. **Management Target Amount for Excess funds in segregation**
    - **Value**: 235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: 151,429,615
**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 **1,937,051,522 [8500]**
   - B. Securities (at market) **8,657,909,031 [8510]**

2. **Net unrealized profit (loss) in open cleared swaps** **16,951,338,854 [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)** **27,546,299,407 [8550]**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** **141,172,702 [8560]**
   - Less: amount offset by customer owned securities **-138,882,613 [8570]**
   - **2,290,089 [8580]**

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)** **27,548,589,496 [8590]**

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash **2,245,662,338 [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) **56,313,031 [8620]**

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash **16,750,440,533 [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) **8,601,596,000 [8650]**

9. **Net settlement from (to) derivatives clearing organizations** **570,975,041 [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 [8715]**

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)** **28,224,986,943 [8720]**

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)** **676,397,447 [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** **584,397,447 [8770]**