INITIAL
End Date: 7/4/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/5/2022
Daily Segregation - Cover Page

Name of Company

Morgan Stanley & Co. LLC

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Contact Phone Number

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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**
     - 7,049,038,366 [7315]
   - **B. Securities (at market)**
     - 2,816,727,463 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -720,124,137 [7325]

3. Exchange traded options
   - **a. Market value of open option contracts purchased on a foreign board of trade**
     - 31,547,409 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**
     - -27,532,729 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   - 9,149,656,372 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - -516,749,330 [7352] 19,510,917 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   - 9,169,167,289 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - 9,169,167,289 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - **A. Banks located in the United States**
     - 371,101,167 [7500]
   - **B. Other banks qualified under Regulation 30.7**
     - 181,068,383 [7520] 552,169,550 [7530]

2. Securities
   - **A. In safekeeping with banks located in the United States**
     - 787,095,282 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     - 128,116,352 [7560] 915,211,634 [7570]

3. Equities with registered futures commission merchants
   - **A. Cash**
     - 26,823,537 [7580]
   - **B. Securities**
     - 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**
     - 4,143,619 [7600]
   - **D. Value of long option contracts**
     - 0 [7610]
   - **E. Value of short option contracts**
     - 0 [7615] 30,967,156 [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**
     - 6,796,772,097 [7700]
   - **B. Securities**
     - 1,901,515,829 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**
     - -724,267,756 [7720]
   - **D. Value of long option contracts**
     - 31,547,409 [7730]
   - **E. Value of short option contracts**
     - -27,532,729 [7735] 7,978,034,850 [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
   - 9,476,383,190 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   - 307,215,901 [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
    - 167,215,901 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 21,252,920,627 [7010]
   B. Securities (at market) 9,225,076,850 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -2,117,902,752 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,918,835,590 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,602,074,770 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 28,676,855,545 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 292,719,302 [7045]

6. Amount required to be segregated (add lines 4 and 5) 28,681,164,728 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 3,178,919,949 [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) 3,596,109,562 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 15,793,144,065 [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) 5,476,912,076 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 547,847,685 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,918,835,590 [7132]
    B. Value of open short option contracts -1,602,074,770 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 7,780,658 [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 152,055,212 [7150]

13. Total amount in segregation (add lines 7 through 12) 29,069,530,027 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 388,365,299 [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 153,365,299 [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: **8,601,373,701**
   - B. Securities (at market): **9,389,545,488**

2. **Net unrealized profit (loss) in open cleared swaps**: **10,592,323,311**

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: **0**
   - B. Market value of open cleared swaps option contracts granted (sold): **0**

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: **28,583,242,500**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: **-202,111,272**
   - **1,694,193**

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: **28,584,936,693**

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: **2,885,445,937**
   - 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): **13,053,043**

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: **18,329,337,946**
   - 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): **9,376,492,445**

9. **Net settlement from (to) derivatives clearing organizations**: **-844,490,056**

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: **0**
    - B. Value of open cleared swaps short option contracts: **0**

11. **Net equities with other FCMs**
    - A. Net liquidating equity: **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**

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**

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: **29,759,839,315**

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: **1,174,902,622**

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: **92,000,000**

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: **1,082,902,622**