End Date: 7/15/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/18/2022

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
**INITIAL**

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### 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: \(7,692,276,446\) [7315]
   - B. Securities (at market): \(2,968,153,397\) [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** \(-1,351,002,598\) [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: \(40,075,839\) [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: \(-41,572,677\) [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - \(9,307,930,407\) [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount:** \(633,151,655\) [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   - \(9,337,592,816\) [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - \(9,337,592,816\) [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: \(426,219,402\) [7500]
   - B. Other banks qualified under Regulation 30.7: \(225,448,925\) [7520] \(651,668,327\) [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: \(670,537,403\) [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: \(112,169,247\) [7560] \(782,706,650\) [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: \(25,366,048\) [7580]
   - B. Securities: \(0\) [7590]
   - C. Unrealized gain (loss) on open futures contracts: \(-1,695,279\) [7600]
   - D. Value of long option contracts: \(0\) [7610]
   - E. Value of short option contracts: \(0\) [7615] \(23,670,769\) [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: \(7,292,317,573\) [7700]
   - B. Securities: \(2,185,446,747\) [7710]
   - C. Unrealized gain (loss) on open futures contracts: \(-1,349,307,319\) [7720]
   - D. Value of long option contracts: \(40,075,839\) [7730]
   - E. Value of short option contracts: \(-41,572,677\) [7735] \(8,126,960,163\) [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**
   - \(9,585,005,909\) [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - \(247,413,093\) [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**
    - \(107,413,093\) [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 21,916,864,871 [7010]
   B. Securities (at market) 9,236,889,173 [7020]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market -2,036,349,128 [7030]
3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 2,251,136,617 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,883,199,819 [7033]
4. Net equity (deficit) (add lines 1, 2 and 3) 29,485,341,714 [7040]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 265,177,879 [7045]
   Less: amount offset by customer securities -261,188,166 [7047] 3,989,713 [7050]
6. Amount required to be segregated (add lines 4 and 5) 29,489,331,427 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 3,446,237,005 [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) 3,805,620,903 [7090]
8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 16,648,590,318 [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) 5,287,578,986 [7120]
9. Net settlement from (to) derivatives clearing organizations of contract markets 166,868,357 [7130]
10. Exchange traded options
     A. Value of open long option contracts 2,251,136,617 [7132]
     B. Value of open short option contracts -1,883,199,819 [7133]
11. Net equities with other FCMs
     A. Net liquidating equity 12,782,159 [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 143,689,284 [7150]
13. Total amount in segregation (add lines 7 through 12) 29,879,303,810 [7180]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 389,972,383 [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 154,972,383 [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 7,616,331,013 [8500]
   B. Securities (at market) 9,310,102,460 [8510]
2. Net unrealized profit (loss) in open cleared swaps 12,062,293,435 [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) 28,988,726,908 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 51,529,442 [8560]
   Less: amount offset by customer owned securities -49,046,677 [8570] 2,482,765 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 28,991,209,673 [8590]
Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,591,335,139 [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) 7,569,079 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 16,374,408,863 [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) 9,302,533,381 [8650]
9. Net settlement from (to) derivatives clearing organizations 96,164,645 [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) 29,372,011,107 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 380,801,434 [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 288,801,434 [8770]