Initial
End Date: 8/1/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/2/2022

Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer segregated funds required between: 0% and 0%

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0 and 0
- 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**
   
   6,888,635,842 [7315]
   
   B. **Securities (at market)**
   
   3,030,965,648 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**

   -597,997,042 [7325]

3. **Exchange traded options**

   a. Market value of open option contracts purchased on a foreign board of trade
   
   37,290,188 [7335]
   
   b. Market value of open contracts granted (sold) on a foreign board of trade
   
   -26,826,217 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**

   9,332,068,419 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

   -476,958,091 [7352] 8,374,856

   [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**

   9,340,443,275 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

   9,340,443,275 [7360]

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**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**

   A. Banks located in the United States
   
   461,594,834 [7500]
   
   B. Other banks qualified under Regulation 30.7
   
   534,043,036 [7520] 995,637,870

   [7530]

2. **Securities**

   A. In safekeeping with banks located in the United States
   
   742,804,541 [7540]
   
   B. In safekeeping with other banks qualified under Regulation 30.7
   
   118,107,592 [7560] 860,912,133

   [7570]

3. **Equities with registered futures commission merchants**

   A. **Cash**
   
   23,891,999 [7580]
   
   B. **Securities**
   
   0 [7590]
   
   C. Unrealized gain (loss) on open futures contracts
   
   -1,040,275 [7600]
   
   D. Value of long option contracts
   
   0 [7610]
   
   E. Value of short option contracts
   
   0 [7615] 22,851,724 [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**
   
   6,142,265,585 [7700]
   
   B. **Securities**
   
   2,170,053,514 [7710]
   
   C. Unrealized gain (loss) on open futures contracts
   
   -596,956,767 [7720]
   
   D. Value of long option contracts
   
   37,290,188 [7730]
   
   E. Value of short option contracts
   
   -26,826,217 [7735] 7,725,826,303

   [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**

   9,605,228,030 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

   264,784,755 [7380]

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**

    124,784,755 [7785]
**INITIAL**

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**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   
   A. Cash  
   **17,107,961,548** [7010]
   
   B. Securities (at market)  
   **9,350,101,439** [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   **1,612,131,873** [7030]

3. **Exchange traded options**
   
   A. Add market value of open option contracts purchased on a contract market  
   **1,987,314,081** [7032]
   
   B. Deduct market value of open option contracts granted (sold) on a contract market  
   **-1,497,279,685** [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   **28,560,229,256** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   **402,163,946** [7045]

   Less: amount offset by customer securities  
   **-398,154,001** [7047]  
   **4,009,945** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**  
   **28,564,239,201** [7060]

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**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   
   A. Cash  
   **2,395,754,288** [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)  
   **4,335,808,387** [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   
   A. Cash  
   **16,549,632,624** [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)  
   **5,014,293,052** [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**  
   **150,603,762** [7130]

10. **Exchange traded options**
    
    A. Value of open long option contracts  
    **1,987,314,081** [7132]
    
    B. Value of open short option contracts  
    **-1,497,279,685** [7133]

11. **Net equities with other FCMs**
    
    A. Net liquidating equity  
    **13,584,486** [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)**  
    **28,949,710,995** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    **385,471,794** [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**

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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 8,988,967,914 [8500]
   B. Securities (at market) 9,363,957,871 [8510]
2. Net unrealized profit (loss) in open cleared swaps 10,130,635,395 [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) 28,483,561,180 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities 28,485,243,832 [8590]
   1,682,652 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 28,485,243,832 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,949,850,557 [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) 8,575,835 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 16,865,632,384 [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) 9,355,382,036 [8650]
9. Net settlement from (to) derivatives clearing organizations -331,439,518 [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) 28,848,001,294 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 362,757,462 [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 270,757,462 [8770]