INITIAL
End Date: 8/2/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/3/2022
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):
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**

**_End Date:_8/2/2022**  
**Firm Name:** Morgan Stanley & Co. LLC  
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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**  
     - 7,037,036,741 [7315]
   - **B. Securities (at market)**  
     - 3,073,176,450 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**  
   - -514,858,586 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**  
     - 36,976,353 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**  
     - 26,457,491 [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3.)**  
   - 9,605,873,467 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**  
   - -411,237,379 [7352]  
     - 19,365,392

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**  
   - 9,625,238,859 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**  
   - 9,625,238,859 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**  
     - 549,765,926 [7500]
   - **B. Other banks qualified under Regulation 30.7**  
     - 426,828,194 [7520]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**  
     - 791,993,725 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**  
     - 117,120,113 [7560]

3. **Equities with registered futures commission merchants**
   - **A. Cash**  
     - 23,437,899 [7580]
   - **B. Securities**  
     - 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**  
     - -1,207,104 [7600]
   - **D. Value of long option contracts**  
     - 0 [7610]
   - **E. Value of short option contracts**  
     - 0 [7615]  
       - 22,230,795 [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**  
     - 6,314,364,863 [7700]
   - **B. Securities**  
     - 2,164,062,612 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**  
     - -513,651,482 [7720]
   - **D. Value of long option contracts**  
     - 36,976,353 [7730]
   - **E. Value of short option contracts**  
     - -26,457,491 [7735]  
       - 7,975,294,855 [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**  
   - 9,883,233,608 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 257,994,749 [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**  
    - 117,994,749 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash  
     \[ 17,220,699,685 \]
   - B. Securities (at market)  
     \[ 9,285,040,990 \]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   \[ 608,746,706 \]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market  
     \[ 1,858,708,221 \]
   - B. Deduct market value of open option contracts granted (sold) on a contract market  
     \[ -1,437,112,680 \]

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   \[ 27,536,082,922 \]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   \[ 880,098,486 \]
   Less: amount offset by customer securities  
   \[ -878,877,671 \]
   \[ 1,220,815 \]

6. **Amount required to be segregated (add lines 4 and 5)**  
   \[ 27,537,303,737 \]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts  
     - A. Cash  
       \[ 2,228,248,314 \]
     - 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)  
       \[ 4,265,670,439 \]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash  
     \[ 16,578,608,342 \]
   - 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)  
     \[ 5,019,370,551 \]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**  
   \[ -600,071,476 \]

10. **Exchange traded options**
    - A. Value of open long option contracts  
      \[ 1,858,708,221 \]
    - B. Value of open short option contracts  
      \[ -1,437,112,680 \]

11. **Net equities with other FCMs**
    - A. Net liquidating equity  
      \[ 13,655,357 \]
    - 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**  
    \[ 0 \]

13. **Total amount in segregation (add lines 7 through 12)**  
    \[ 27,927,077,068 \]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    \[ 389,773,331 \]

15. **Management Target Amount for Excess funds in segregation**  
    \[ 235,000,000 \]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**  
    Excess  
    \[ 154,773,331 \]
### 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: 9,346,886,580 [8500]
   - B. Securities (at market): 9,310,015,060 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   - 11,348,897,667 [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
   - 30,005,799,307 [8550]
   - Less: amount offset by customer owned securities
     - -170,459,653 [8570]
     - 2,786,600 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - 30,008,585,907 [8590]

6. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 2,775,536,739 [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): 9,571,929 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 17,002,625,585 [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): 9,300,443,131 [8650]

8. Net settlement from (to) derivatives clearing organizations
   - 1,284,116,497 [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 [8715]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    - 30,372,293,881 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - 363,707,974 [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
    - 271,707,974 [8770]