INITIAL
End Date: 8/3/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/4/2022
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:

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**
     - 6,949,281,925 [7315]
   - **B. Securities (at market)**
     - 3,019,875,599 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - -543,306,656 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade
     - 24,682,191 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade
     - -15,980,942 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 9,434,552,117 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - 491,009,752 [7351]
   - Less: amount offset by customer owned securities
     - -474,085,302 [7352]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 9,434,552,117 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,451,476,567 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     - 559,371,830 [7500]
   - B. Other banks qualified under Regulation 30.7
     - 452,780,177 [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - 739,502,193 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - 116,098,641 [7560]

3. **Equities with registered futures commission merchants**
   - A. Cash
     - 23,170,900 [7580]
   - B. Securities
     - 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts
     - 347,086 [7600]
   - D. Value of long option contracts
     - 0 [7610]
   - E. Value of short option contracts
     - 0 [7615]

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]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash
     - 6,190,524,942 [7700]
   - B. Securities
     - 2,164,274,765 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     - -543,653,742 [7720]
   - D. Value of long option contracts
     - 24,682,191 [7730]
   - E. Value of short option contracts
     - -15,980,942 [7735]

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**
   - 9,711,118,041 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 259,641,474 [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**
    - 119,641,474 [7785]
### Daily Segregation - Segregation Statement

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

<p>| | | |</p>
<table>
<thead>
<tr>
<th></th>
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<tbody>
<tr>
<td>1</td>
<td>Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A</td>
<td>Cash</td>
<td>17,980,112,593 [7010]</td>
</tr>
<tr>
<td>B</td>
<td>Securities (at market)</td>
<td>9,288,560,904 [7020]</td>
</tr>
<tr>
<td>2</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>1,104,925,982 [7030]</td>
</tr>
<tr>
<td>3</td>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A</td>
<td>Add market value of open option contracts purchased on a contract market</td>
<td>1,989,329,680 [7032]</td>
</tr>
<tr>
<td>B</td>
<td>Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-1,534,331,709 [7033]</td>
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<tr>
<td>4</td>
<td>Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>28,828,597,450 [7040]</td>
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<tr>
<td>5</td>
<td>Accounts liquidating to a deficit and accounts with</td>
<td></td>
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<tr>
<td></td>
<td>debit balances - gross amount</td>
<td>309,786,818 [7045]</td>
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<td></td>
<td>Less: amount offset by customer securities</td>
<td>-308,006,121 [7047]</td>
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<tr>
<td></td>
<td></td>
<td>1,780,697 [7050]</td>
</tr>
<tr>
<td>6</td>
<td>Amount required to be segregated (add lines 4 and 5)</td>
<td>28,830,378,147 [7060]</td>
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### FUNDS IN SEGREGATED ACCOUNTS

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<thead>
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<tbody>
<tr>
<td>7</td>
<td>Deposited in segregated funds bank accounts</td>
<td></td>
</tr>
<tr>
<td>A</td>
<td>Cash</td>
<td>2,380,206,882 [7070]</td>
</tr>
<tr>
<td>B</td>
<td>Securities representing investments of customers’ funds (at market)</td>
<td>0 [7080]</td>
</tr>
<tr>
<td>C</td>
<td>Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>4,266,555,802 [7090]</td>
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<tr>
<td>8</td>
<td>Margins on deposit with derivatives clearing organizations of contract markets</td>
<td></td>
</tr>
<tr>
<td>A</td>
<td>Cash</td>
<td>16,588,242,708 [7100]</td>
</tr>
<tr>
<td>B</td>
<td>Securities representing investments of customers’ funds (at market)</td>
<td>0 [7110]</td>
</tr>
<tr>
<td>C</td>
<td>Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>5,022,005,102 [7120]</td>
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<tr>
<td>9</td>
<td>Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>484,698,484 [7130]</td>
</tr>
<tr>
<td>10</td>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A</td>
<td>Value of open long option contracts</td>
<td>1,989,329,680 [7132]</td>
</tr>
<tr>
<td>B</td>
<td>Value of open short option contracts</td>
<td>-1,534,331,709 [7133]</td>
</tr>
<tr>
<td>11</td>
<td>Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A</td>
<td>Net liquidating equity</td>
<td>11,316,833 [7140]</td>
</tr>
<tr>
<td>B</td>
<td>Securities representing investments of customers’ funds (at market)</td>
<td>0 [7160]</td>
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<tr>
<td>C</td>
<td>Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>0 [7170]</td>
</tr>
<tr>
<td>12</td>
<td>Segregated funds on hand</td>
<td>0 [7150]</td>
</tr>
<tr>
<td>13</td>
<td>Total amount in segregation (add lines 7 through 12)</td>
<td>29,208,023,782 [7180]</td>
</tr>
<tr>
<td>14</td>
<td>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>377,645,635 [7190]</td>
</tr>
<tr>
<td>15</td>
<td>Management Target Amount for Excess funds in segregation</td>
<td>235,000,000 [7194]</td>
</tr>
<tr>
<td>16</td>
<td>Excess (deficiency) funds in segregation over (under) Management Target Amount</td>
<td>142,645,635 [7198]</td>
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Excess
### 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: $8,594,584,644 [8500]
   - B. Securities (at market): $9,301,992,804 [8510]

2. Net unrealized profit (loss) in open cleared swaps: $11,791,957,774 [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): $29,688,535,222 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: $28,984,406 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $29,690,145,881 [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $3,639,859,452 [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): $13,551,370 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $16,658,101,650 [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): $9,288,441,434 [8650]

9. Net settlement from (to) derivatives clearing organizations: $434,766,291 [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): $30,034,720,197 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): $344,574,316 [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: $252,574,316 [8770]