INITIAL
End Date: 8/8/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/9/2022
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: \(0\) [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: \(6,749,691,675\) [7315]
   - B. Securities (at market): \(3,036,797,229\) [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: \(-346,002,129\) [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: \(25,506,775\) [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: \(-15,043,414\) [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: \(9,450,950,136\) [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: \(-386,694,728\) [7352]
   - Less: amount offset by customer owned securities: \(-388,694,728\) [7354]
   - Method (add lines 4 and 5): \(9,452,338,223\) [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - Method (add lines 4 and 5): \(9,452,338,223\) [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - \(9,452,338,223\) [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: \(459,535,734\) [7500]
   - B. Other banks qualified under Regulation 30.7: \(334,142,162\) [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: \(758,492,136\) [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: \(115,513,989\) [7560]

3. **Equities with registered futures commission merchants**
   - A. Cash: \(23,060,293\) [7580]
   - B. Securities: \(0\) [7590]
   - C. Unrealized gain (loss) on open futures contracts: \(2,093,654\) [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: \(6,195,522,492\) [7700]
   - B. Securities: \(2,162,791,104\) [7710]
   - C. Unrealized gain (loss) on open futures contracts: \(-348,095,783\) [7720]
   - D. Value of long option contracts: \(25,506,775\) [7730]
   - E. Value of short option contracts: \(-15,043,414\) [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**: \(9,713,519,142\) [7770]
9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: \(261,180,919\) [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**: \(121,180,919\) [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash** 17,557,930,211 [7010]
   - **B. Securities (at market)** 9,642,166,443 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 1,149,037,186 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** 1,818,478,570 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -1,438,321,112 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 28,729,291,298 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities** -196,395,209 [7047] 3,026,174 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**

   **FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash** 2,440,676,272 [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)** 4,953,153,068 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash** 16,676,220,691 [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)** 4,689,013,375 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **Exchange traded options**
     - **A. Value of open long option contracts** 1,818,478,570 [7132]
     - **B. Value of open short option contracts** -1,438,321,112 [7133]

10. **Net equities with other FCMs**
    - **A. Net liquidating equity** 12,816,091 [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]

11. **Segregated funds on hand**
    - **Total amount in segregation (add lines 7 through 12)** 29,117,461,505 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 385,144,033 [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** 150,144,033 [7198]
## Daily Segregation - Swaps Statement

### 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
     - 7,679,049,175 [8500]
   - B. Securities (at market)
     - 9,202,317,730 [8510]
2. **Net unrealized profit (loss) in open cleared swaps**
   - 11,641,723,985 [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**
   - 28,523,090,890 [8550]
   - Less: amount offset by customer owned securities
     - -159,484,760 [8560]
     - 10,136,857 [8570]
5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 28,533,227,747 [8580]
6. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash
     - 3,458,172,431 [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)
     - 9,032,490 [8620]
7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash
     - 16,871,479,601 [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)
     - 9,193,285,240 [8650]
8. **Net settlement from (to) derivatives clearing organizations**
   - -534,768,879 [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)**
    - 28,997,200,883 [8720]
13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 463,973,136 [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**
    - 371,973,136 [8770]