INITIAL
End Date: 8/10/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/11/2022
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
## 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**: 6,476,827,665 [7315]
   - **B. Securities (at market)**: 2,962,008,364 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 99,222,754 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 27,689,564 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -14,639,584 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,551,108,763 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 330,315,411 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,552,081,707 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,552,081,707 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 761,696,879 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 192,781,117 [7520] 954,477,996 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 710,642,041 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 117,229,324 [7560] 827,871,365 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 23,434,762 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 2,909,100 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 26,343,862 [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**: 5,718,548,107 [7700]
   - **B. Securities**: 2,134,136,999 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 96,313,654 [7720]
   - **D. Value of long option contracts**: 27,689,564 [7730]
   - **E. Value of short option contracts**: -14,639,584 [7735] 7,962,048,740 [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**: 9,770,741,963 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 218,660,256 [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**: 78,660,256 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 16,667,856,794 [7010]
   B. Securities (at market) 9,593,936,560 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,294,891,145 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,977,870,532 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,520,117,341 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 29,014,437,690 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 432,282,046 [7045]
   Less: amount offset by customer securities -427,251,474 [7047] 5,030,572 [7050]

6. Amount required to be segregated (add lines 4 and 5) 29,019,468,262 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 2,441,570,762 [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) 4,890,785,059 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 16,694,868,557 [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) 4,703,151,501 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 205,580,470 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,977,870,532 [7132]
    B. Value of open short option contracts -1,520,117,341 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 10,463,417 [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) 29,404,172,957 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 384,704,695 [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 149,704,695 [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 7,535,964,784 [8500]
   B. Securities (at market) 9,258,497,617 [8510]

2. Net unrealized profit (loss) in open cleared swaps 12,020,142,625 [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) 28,814,605,026 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 97,851,641 [8560]
   Less: amount offset by customer owned securities -95,487,578 [8570] 2,364,063 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 28,816,969,089 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,935,104,235 [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) 11,821,276 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 17,151,299,435 [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) 9,246,676,341 [8650]

9. Net settlement from (to) derivatives clearing organizations 54,755,533 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 29,399,656,820 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 582,687,731 [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 490,687,731 [8770]