INITIAL
End Date: 8/11/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/12/2022
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 6,369,739,203 [7315]
   B. Securities (at market) 2,963,268,947 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 360,909,092 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 30,923,632 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -14,888,096 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,709,952,778 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 258,261,965 [7351]
   Less: amount offset by customer owned securities -256,933,869 [7352] 1,328,096 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,711,280,874 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,711,280,874 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 694,248,996 [7500]
   B. Other banks qualified under Regulation 30.7 303,319,244 [7520] 997,568,240 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 714,602,064 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 117,175,584 [7560] 831,777,648 [7570]

3. Equities with registered futures commission merchants
   A. Cash 23,402,293 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 2,908,698 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 26,310,991 [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 5,564,408,478 [7700]
   B. Securities 2,131,491,299 [7710]
   C. Unrealized gain (loss) on open futures contracts 358,000,394 [7720]
   D. Value of long option contracts 30,923,632 [7730]
   E. Value of short option contracts -14,888,096 [7735] 8,069,935,707 [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 9,925,592,586 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 214,311,712 [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 74,311,712 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: ![Equation](#)
   - B. Securities (at market): ![Equation](#)

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: ![Equation](#)

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: ![Equation](#)
   - B. Deduct market value of open option contracts granted (sold) on a contract market: ![Equation](#)

4. **Net equity (deficit) (add lines 1, 2 and 3)**: ![Equation](#)

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: ![Equation](#)
   - Less: amount offset by customer securities: ![Equation](#)

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

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - A. Cash: ![Equation](#)
   - 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): ![Equation](#)

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: ![Equation](#)
   - 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): ![Equation](#)

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: ![Equation](#)

10. **Exchange traded options**
    - A. Value of open long option contracts: ![Equation](#)
    - B. Value of open short option contracts: ![Equation](#)

11. **Net equities with other FCMs**
    - A. Net liquidating equity: ![Equation](#)
    - 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)**: ![Equation](#)

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: ![Equation](#)

15. **Management Target Amount for Excess funds in segregation**: ![Equation](#)

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**: Excess

---

INITIAL
End Date: 8/11/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/12/2022
**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: 7,411,516,699 [8500]
   - B. Securities (at market): 9,262,646,532 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 12,849,965,938 [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)**: 29,524,129,169 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 165,901,917 [8560]

   Less: amount offset by customer owned securities: -164,519,053 [8570] 1,382,864 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 29,525,512,033 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,150,380,858 [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): 46,113,245 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 16,827,293,508 [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): 9,216,533,287 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 673,825,447 [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)**: 29,914,146,345 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 388,634,312 [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**: 296,634,312 [8770]