INITIAL
End Date: 8/12/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/15/2022
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: $235,000,000
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: $0 and $0
  d. Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $140,000,000
  b. Minimum percentage of customer secured funds required: 0%
  c. Dollar amount range between: $0 and $0
  d. Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: $92,000,000
  b. Minimum percentage of cleared swaps customer collateral required: 0%
  c. Dollar amount range between: $0 and $0
  d. Percentage range of cleared swaps customer collateral required between: 0% and 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: 6,154,230,558 [7315]
   - B. Securities (at market): 2,953,916,956 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 409,784,805 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 30,026,265 [7335]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,532,236,189 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -3,775,960

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,536,012,149 [7355]

7. **Funds deposited in separate Regulation 30.7 accounts**

1. **Cash in banks**
   - A. Banks located in the United States: 691,579,614 [7500]
   - B. Other banks qualified under Regulation 30.7: 280,717,570 [7520] 972,297,184 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 705,026,159 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 116,674,145 [7560] 921,700,304 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 23,327,602 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,695,489 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 25,023,091 [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: 5,379,816,517 [7700]
   - B. Securities: 2,132,216,651 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 408,089,316 [7720]
   - D. Value of long option contracts: 30,026,265 [7730]

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**: 9,753,446,933 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

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**: 77,434,784 [7785]
INITIAL
End Date: 8/12/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/15/2022

Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 16,086,282,667 [7010]
   B. Securities (at market) 9,643,063,991 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,909,874,404 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 2,137,566,154 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,614,598,871 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 29,162,188,345 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 306,339,091 [7045]
   Less: amount offset by customer securities -305,227,209 [7047] 1,111,882 [7050]

6. Amount required to be segregated (add lines 4 and 5) 29,163,300,227 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,294,101,379 [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) 4,976,364,249 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 16,659,505,334 [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) 4,666,699,742 [7120]


10. Exchange traded options
    A. Value of open long option contracts 2,137,566,154 [7132]
    B. Value of open short option contracts -1,614,598,871 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 11,930,022 [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) 29,567,951,398 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 404,651,171 [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 169,651,171 [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 6,536,376,999 [8500]
   B. Securities (at market) 9,270,308,087 [8510]
2. Net unrealized profit (loss) in open cleared swaps 12,862,445,761 [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) 28,669,130,847 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 72,797,060 [8560]
   Less: amount offset by customer owned securities -71,278,977 [8570] 1,518,083 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 28,670,648,930 [8590]
Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,199,154,337 [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) 43,984,447 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 16,635,878,217 [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) 9,226,323,640 [8650]
9. Net settlement from (to) derivatives clearing organizations -84,325,175 [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) 29,021,015,466 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 350,366,536 [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 258,366,536 [8770]