INITIAL
End Date: 8/15/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/16/2022
### Daily Segregation - Cover Page

**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):

<table>
<thead>
<tr>
<th>Option</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Minimum dollar amount:</td>
<td>; or</td>
</tr>
<tr>
<td>b. Minimum percentage of customer segregated funds required:</td>
<td>; or</td>
</tr>
<tr>
<td>c. Dollar amount range between:</td>
<td>and; or</td>
</tr>
<tr>
<td>d. Percentage range of customer segregated funds required between:</td>
<td>% and%</td>
</tr>
</tbody>
</table>

### FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

<table>
<thead>
<tr>
<th>Option</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Minimum dollar amount:</td>
<td>; or</td>
</tr>
<tr>
<td>b. Minimum percentage of customer secured funds required:</td>
<td>; or</td>
</tr>
<tr>
<td>c. Dollar amount range between:</td>
<td>and; or</td>
</tr>
<tr>
<td>d. Percentage range of customer secured funds required between:</td>
<td>% and%</td>
</tr>
</tbody>
</table>

### FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

<table>
<thead>
<tr>
<th>Option</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Minimum dollar amount:</td>
<td>; or</td>
</tr>
<tr>
<td>b. Minimum percentage of cleared swaps customer collateral required:</td>
<td>; or</td>
</tr>
<tr>
<td>c. Dollar amount range between:</td>
<td>and; or</td>
</tr>
<tr>
<td>d. Percentage range of cleared swaps customer collateral required between:</td>
<td>% and%</td>
</tr>
</tbody>
</table>

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: 6,102,496,604 [7315]
   - B. Securities (at market): 2,992,181,383 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 235,815,311 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 27,853,577 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -15,263,488 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,343,083,387 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 7,076,699 [7354]
   - Amount required to be set aside as the secured amount - Net Liquidating Equity: 9,350,160,086 [7355]

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,350,160,086 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 546,190,509 [7500]
   - B. Other banks qualified under Regulation 30.7: 318,553,996 [7520] 864,744,505 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 747,469,267 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 116,833,110 [7560] 864,302,377 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 23,361,875 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,790,655 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 25,152,530 [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: 5,484,819,567 [7700]
   - B. Securities: 2,127,879,006 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 234,024,656 [7720]
   - D. Value of long option contracts: 27,853,577 [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**: 9,613,512,730 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 263,352,644 [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**: 123,352,644 [7785]
### INITIAL

End Date: 8/15/2022  
Firm Name: Morgan Stanley & Co. LLC  
Form: Daily Seg - FOCUS II  
Submit Date: 8/16/2022

### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $15,154,553,662 [7010]
   - B. Securities (at market): $9,606,437,828 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $2,823,054,271 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $2,148,746,464 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$1,597,051,220 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $28,135,741,005 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $306,017,345 [7045]
   - Less: amount offset by customer securities: -$303,870,409 [7047]  
     **2,146,936** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: $28,137,887,941 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: $1,660,678,488 [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): $4,942,522,689 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $16,660,783,552 [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): $4,663,915,139 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $31,635,968 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $2,148,746,464 [7132]
    - B. Value of open short option contracts: -$1,597,051,220 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $12,523,659 [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)**: $28,523,754,739 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $385,866,798 [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: $150,866,798 [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
      6,205,335,685 [8500]
   B. Securities (at market)
      9,247,416,772 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   12,430,438,371 [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)
   27,883,190,828 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   175,651,070 [8560]
   Less: amount offset by customer owned securities
   -174,192,485 [8570]
   1,458,585 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   27,884,649,413 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash
      2,679,349,187 [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)
      40,523,559 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash
      16,860,103,005 [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)
      9,206,893,213 [8650]

9. Net settlement from (to) derivatives clearing organizations
   -420,542,905 [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)
    28,366,326,059 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    481,676,646 [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
    389,676,646 [8770]