INITIAL

End Date: 8/16/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/17/2022
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):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: $0 and $0
- Percentage range of customer segregated funds required between: 0% and 0%

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: $92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: $0 and $0
- Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents CH
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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
0 [7305]
government or a rule of a self-regulatory organization authorized thereunder

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash
   6,129,661,746 [7315]
   B. Securities (at market)
   3,003,579,150 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   313,465,971 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade
   30,507,511 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade
   -15,987,396 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   9,461,226,962 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   388,438,560 [7351]
   Less: amount offset by customer owned securities
   -383,663,126 [7352]
   4,775,434 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5)
   9,466,002,416 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line
   6.
   9,466,002,416 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States
   492,204,997 [7500]
   B. Other banks qualified under Regulation 30.7
   328,571,300 [7520] 820,776,297 [7530]

2. Securities
   A. In safekeeping with banks located in the United States
   759,064,648 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7
   116,077,975 [7560] 875,142,623 [7570]

3. Equities with registered futures commission merchants
   A. Cash
   23,199,691 [7580]
   B. Securities
   0 [7590]
   C. Unrealized gain (loss) on open futures contracts
   1,424,683 [7600]
   D. Value of long option contracts
   0 [7610]
   E. Value of short option contracts
   0 [7615] 24,624,374 [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
   5,551,519,318 [7700]
   B. Securities
   2,128,436,527 [7710]
   C. Unrealized gain (loss) on open futures contracts
   312,041,288 [7720]
   D. Value of long option contracts
   30,507,511 [7730]
   E. Value of short option contracts
   -15,987,396 [7735] 8,006,517,248 [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
   9,727,060,542 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
   Page 1 from Line 8)
   261,058,126 [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
    121,058,126 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: \( 15,201,636,099 \) [7010]
   - B. Securities (at market): \( 9,567,410,147 \) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \( 2,572,563,689 \) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \( 2,312,713,531 \) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \( -1,715,562,784 \) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \( 27,938,760,682 \) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(-289,156,076\) [7047] \(1,246,126\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \( 27,940,006,808 \) [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: \( 1,258,382,793 \) [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): \( 4,923,526,195 \) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \( 16,659,190,803 \) [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): \( 4,643,883,952 \) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \( 231,678,985 \) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \( 2,312,713,531 \) [7132]
    - B. Value of open short option contracts: \(-1,715,562,784\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \( 12,115,591 \) [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)**
    - \( 28,325,929,066 \) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \( 385,922,258 \) [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** \( 150,922,258 \) [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: $6,668,865,783 [8500]
   - B. Securities (at market): $9,264,137,110 [8510]
2. **Net unrealized profit (loss) in open cleared swaps**: $12,557,457,200 [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)**: $28,490,460,093 [8550]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: $4,309,558 [8580]
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $28,494,769,651 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $2,931,920,096 [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): $41,463,734 [8620]
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $16,410,699,476 [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): $9,222,673,376 [8650]
9. **Net settlement from (to) derivatives clearing organizations**: $188,698,313 [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)**: $28,795,454,995 [8720]
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $300,685,344 [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**: $208,685,344 [8770]