Name of Company

Morgan Stanley & Co. LLC

Contact Name

Ikram Shah

Contact Phone Number

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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
**INITIAL**

**End Date:** 8/24/2022  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 8/25/2022

## 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: 6,021,047,481 [7315]
   - B. Securities (at market): 2,839,911,167 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 691,738,102 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 32,571,764 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -14,639,178 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -318,349,575 [7352] 1,192,809 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 762,277,633 [7500]
   - B. Other banks qualified under Regulation 30.7: 203,444,227 [7520] 965,721,860 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 638,945,211 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 119,148,827 [7560] 758,094,038 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 23,000,203 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,267,836 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 24,268,039 [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: 5,249,646,279 [7700]
   - B. Securities: 2,081,817,129 [7710] 690,470,267 [7720]
   - C. Unrealized gain (loss) on open futures contracts: 32,571,764 [7730]
   - D. Value of long option contracts: -14,639,178 [7735] 8,039,866,261 [7740]
   - E. Value of short option contracts: 0 [7745] 8,039,866,261 [7750]

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**
   - 9,787,950,198 [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**
    - 76,128,053 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **Cash**: 16,693,749,649 [7010]
   - **Securities (at market)**: 9,679,602,551 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 1,750,146,682 [7030]

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: 2,419,624,947 [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -1,765,767,320 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 28,777,356,509 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 469,078,425 [7045]
   - **Less: amount offset by customer securities**: -468,184,213 [7047] 894,212 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 28,778,250,721 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **Cash**: 2,422,746,964 [7070]
   - **Securities representing investments of customers' funds (at market)**: 0 [7080]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 4,827,059,559 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 16,268,313,822 [7100]
   - **Securities representing investments of customers' funds (at market)**: 0 [7110]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 4,852,542,992 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 132,109,924 [7130]

10. **Exchange traded options**
    - **Value of open long option contracts**: 2,419,624,947 [7132]
    - **Value of open short option contracts**: -1,765,767,320 [7133]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 10,692,148 [7140]
    - **Securities representing investments of customers' funds (at market)**: 0 [7160]
    - **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)**: 29,167,323,036 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 389,072,315 [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**: 154,072,315 [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**: 5,697,628,579 [8500]
   - **B. Securities (at market)**: 9,058,312,155 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 13,939,808,117 [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. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 28,695,748,851 [8550]

5. **Less: amount offset by customer owned securities**: 95,681,282 [8560]
   - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)**: 1,630,707 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 28,697,379,558 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - **A. Cash**: 2,623,158,188 [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)**: 10,464,709 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: 17,043,144,029 [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)**: 9,047,847,446 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 422,759,935 [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)**: 29,147,374,307 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 449,994,749 [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**: 357,994,749 [8770]