INITIAL
End Date:5/3/2022
Firm Name:Morgan Stanley & Co. LLC
Form:Daily Seg - FOCUS II
Submit Date:5/4/2022
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
- Percentage of customer segregated funds required: 0%
- Dollar amount range between: 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
- Percentage of customer secured funds required: 0%
- Dollar amount range between: 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
- Percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 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 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 5,238,397,986 [7315]
   B. Securities (at market) 2,620,783,731 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 1,272,259,796 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 39,778,976 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -25,434,147 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,145,786,342 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 84,916,640 [7351]
   Less: amount offset by customer owned securities -83,151,331 [7352] 1,765,309 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,147,551,651 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,147,551,651 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 242,965,278 [7500]
   B. Other banks qualified under Regulation 30.7 157,135,305 [7520] 400,100,583 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,474,868,080 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 93,529,343 [7560] 1,568,397,423 [7570]

3. Equities with registered futures commission merchants
   A. Cash 29,917,415 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 5,997,288 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 35,914,703 [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 5,048,409,080 [7700]
   B. Securities 1,052,386,308 [7710]
   C. Unrealized gain (loss) on open futures contracts 1,266,262,508 [7720]
   D. Value of long option contracts 39,778,976 [7730]
   E. Value of short option contracts -25,434,147 [7735] 7,381,402,725 [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 9,385,815,434 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 238,263,783 [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 98,263,783 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 21,752,210,850 [7010]
   - B. Securities (at market): 8,971,905,335 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -2,916,357,170 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 3,041,720,132 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -2,379,404,654 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 28,470,074,493 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 748,810,359 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 28,473,933,765 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - A. Cash: 3,677,463,199 [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): 4,084,293,875 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 15,633,611,565 [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): 4,730,022,990 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -101,443,759 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 3,041,720,132 [7132]
    - B. Value of open short option contracts: -2,379,404,654 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 14,950,479 [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**
    - 157,588,470 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 28,858,802,297 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 384,868,532 [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: 149,868,532 [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: \[4,289,314,852\] [8500]
   - B. Securities (at market): \[9,680,571,022\] [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   \[13,598,064,546\] [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)**
   \[27,567,950,420\] [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   \[-56,021,977\] [8570]
   Less: amount offset by customer owned securities
   \[2,787,161\] [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   \[27,570,737,581\] [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \[2,941,736,645\] [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): \[25,103,388\] [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \[15,527,942,767\] [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): \[9,655,467,634\] [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - \[-14,291,603\] [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)**
    \[28,135,958,831\] [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    \[565,221,250\] [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**
    \[473,221,250\] [8770]