AMENDMENT
End Date: 5/6/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/9/2022
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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):
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

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AMENDMENT
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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 5,320,419,592 [7315]
   B. Securities (at market) 2,595,593,307 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 1,448,050,953 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 40,454,958 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -24,200,380 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,380,318,430 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 90,773,382 [7351]
Less: amount offset by customer owned securities -84,942,153 [7354] 5,831,229 [7355]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,386,149,659 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,386,149,659 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 119,464,089 [7500]
   B. Other banks qualified under Regulation 30.7 340,491,025 [7520] 459,955,114 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,455,443,257 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 93,201,832 [7560] 1,548,645,089 [7570]

3. Equities with registered futures commission merchants
   A. Cash 29,811,796 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 5,632,014 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 35,443,810 [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 5,054,811,989 [7700]
   B. Securities 1,046,948,218 [7710]
   C. Unrealized gain (loss) on open futures contracts 1,442,418,939 [7720]
   D. Value of long option contracts 40,454,958 [7730]
   E. Value of short option contracts -24,200,380 [7735] 7,560,433,724 [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 9,604,477,737 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 218,328,078 [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 78,328,078 [7785]
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### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 2,210,652,999 [7010]
   - B. Securities (at market): 8,921,491,831 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -4,262,028,695 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 3,160,450,860 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -2,434,154,583 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 27,487,412,412 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 1,058,169,225 [7045]
   - Less: amount offset by customer securities
     - -1,055,492,890 [7047]
     - 2,676,335 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 27,490,088,747 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - A. Cash: 2,854,021,632 [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): 4,172,662,413 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 15,820,947,273 [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): 4,589,669,346 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -460,131,023 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 3,160,450,860 [7132]
    - B. Value of open short option contracts: -2,434,154,583 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 17,879,393 [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**
    - 159,160,072 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 27,880,505,383 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 390,416,636 [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
    - 155,416,636 [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**
   - **Cash**: \(4,192,705,838\) [8500]
   - **Securities (at market)**: \(9,700,399,337\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: \(13,716,953,951\) [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)**: \(27,610,059,126\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: \(-252,160,710\) [8570] \(7,853,840\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: \(27,617,912,966\) [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **Cash**: \(2,761,491,940\) [8600]
   - **Securities representing investments of cleared swaps customers' funds (at market)**: \(0\) [8610]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: \(9,984,336\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **Cash**: \(15,566,566,763\) [8630]
   - **Securities representing investments of cleared swaps customers' funds (at market)**: \(0\) [8640]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: \(9,690,415,001\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**: \(-59,300,896\) [8660]

10. **Cleared swaps options**
    - **Value of open cleared swaps long option contracts**: \(0\) [8670]
    - **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)**: \(27,969,157,144\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: \(351,244,178\) [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**: \(259,244,178\) [8770]