INITIAL
End Date: 5/11/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/12/2022
Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
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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
## 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**
   - **Cash**: $6,020,203,514 [7315]
   - **Securities (at market)**: $2,653,714,889 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: $722,246,419 [7325]

3. **Exchange traded options**
   - **A. Market value of open option contracts purchased on a foreign board of trade**: $41,786,865 [7335]
   - **B. Market value of open contracts granted (sold) on a foreign board of trade**: $-25,514,475 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: $9,412,437,212 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: $96,085,598 [7351]
   - **Net Liquidating Equity**: $9,414,947,519 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: $9,414,947,519 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: $9,414,947,519 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. **Banks located in the United States**: $538,266,483 [7500]
   - B. **Other banks qualified under Regulation 30.7**: $309,016,935 [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: $1,514,861,732 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: $93,790,179 [7560]

3. **Equities with registered futures commission merchants**
   - A. **Cash**: $30,147,196 [7580]
   - B. **Securities**: $0 [7590]
   - C. **Unrealized gain (loss) on open futures contracts**: $1,162,649 [7600]
   - D. **Value of long option contracts**: $0 [7610]
   - E. **Value of short option contracts**: $0 [7615]

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]

5. **Amounts held by members of foreign boards of trade**
   - A. **Cash**: $5,361,534,805 [7700]
   - B. **Securities**: $1,045,062,978 [7710]
   - C. **Unrealized gain (loss) on open futures contracts**: $721,083,770 [7720]
   - D. **Value of long option contracts**: $41,786,865 [7730]
   - E. **Value of short option contracts**: $-25,514,475 [7735]

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**: $9,631,199,117 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: $216,251,598 [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**: $76,251,598 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 24,049,974,245 [7010]
   B. Securities (at market) 9,141,986,068 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -5,297,253,149 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 2,881,980,474 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -2,287,734,856 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 28,488,952,782 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 761,653,330 [7045]
   Less: amount offset by customer securities -753,788,516 [7047] 7,864,814 [7050]

6. Amount required to be segregated (add lines 4 and 5) 28,496,817,596 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,616,197,435 [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) 3,394,721,875 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,851,637,600 [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) 5,591,465,177 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -315,760,957 [7130]

10. Exchange traded options
    A. Value of open long option contracts 2,881,980,474 [7132]
    B. Value of open short option contracts -2,287,734,856 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 29,165,688 [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 155,799,016 [7150]

13. Total amount in segregation (add lines 7 through 12) 28,917,471,452 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 420,653,856 [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 185,653,856 [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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$5,188,145,544</td>
<td>[8500]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$9,833,675,893</td>
<td>[8510]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open cleared swaps</td>
<td>$11,857,485,465</td>
<td>[8520]</td>
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<tr>
<td>3. Cleared swaps options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>$0</td>
<td>[8530]</td>
</tr>
<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>$0</td>
<td>[8540]</td>
</tr>
<tr>
<td>4. Net Equity (deficit) (add lines 1, 2, and 3)</td>
<td>$26,879,306,902</td>
<td>[8550]</td>
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<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$116,305,344</td>
<td>[8560]</td>
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<tr>
<td>Less: amount offset by customer owned securities</td>
<td>(-108,185,876)</td>
<td>[8570]</td>
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<tr>
<td></td>
<td></td>
<td>$8,119,468</td>
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<tr>
<td>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td>$26,887,426,370</td>
<td>[8590]</td>
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<tr>
<td>7. Deposited in cleared swaps customer segregated accounts at banks</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$3,866,638,338</td>
<td>[8600]</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>[8610]</td>
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<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>$12,238,087</td>
<td>[8620]</td>
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<td>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
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</tr>
<tr>
<td>A. Cash</td>
<td>$14,417,864,565</td>
<td>[8630]</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>$0</td>
<td>[8640]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>$9,821,437,806</td>
<td>[8650]</td>
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<tr>
<td>9. Net settlement from (to) derivatives clearing organizations</td>
<td>(-376,150,746)</td>
<td>[8660]</td>
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<tr>
<td>10. Cleared swaps options</td>
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<td></td>
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<tr>
<td>A. Value of open cleared swaps long option contracts</td>
<td>$0</td>
<td>[8670]</td>
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<tr>
<td>B. Value of open cleared swaps short option contracts</td>
<td>$0</td>
<td>[8680]</td>
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<tr>
<td>11. Net equities with other FCMs</td>
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<tr>
<td>A. Net liquidating equity</td>
<td>$0</td>
<td>[8690]</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>$0</td>
<td>[8710]</td>
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<tr>
<td>12. Cleared swaps customer funds on hand</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$0</td>
<td></td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>$0</td>
<td></td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>$0</td>
<td></td>
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<tr>
<td>13. Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td>$27,742,028,050</td>
<td>[8720]</td>
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<tr>
<td>14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td>$854,601,680</td>
<td>[8730]</td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td>$92,000,000</td>
<td>[8760]</td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
<td>$762,601,680</td>
<td>[8770]</td>
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</tbody>
</table>