INITIAL
End Date: 5/20/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/23/2022
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

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FCM’s Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: 235,000,000; or
b. Minimum percentage of customer segregated funds required: 0%; or
   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):

a. Minimum dollar amount: 140,000,000; or
b. Minimum percentage of customer secured funds required: 0%; or
   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):

a. Minimum dollar amount: 92,000,000; or
b. Minimum percentage of cleared swaps customer collateral required: 0%; or
   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**
   - **A. Cash**: 6,184,352,240 [7315]
   - **B. Securities (at market)**: 2,858,982,513 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 224,238,253 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 32,682,832 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -21,040,472 [7337]

4. **Net equity (deficit)** (add lines 1. 2. and 3.)
   - 9,279,215,366 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -157,352,350 [7352] 2,113,506 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 9,281,328,872 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,281,328,872 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - **A. Banks located in the United States**: 67,546,895 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 180,856,477 [7520] 248,403,372 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 1,753,043,766 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 126,503,590 [7560] 1,879,547,356 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 30,724,913 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: -2,139,332 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 28,585,581 [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**: 6,208,076,245 [7700]
   - **B. Securities**: 979,435,156 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 226,377,585 [7720]
   - **D. Value of long option contracts**: 32,682,832 [7730]
   - **E. Value of short option contracts**: -21,040,472 [7735] 7,425,531,346 [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**: 9,582,067,655 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 300,738,783 [7380]

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**: 160,738,783 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)**

1. **Net ledger balance**
   - A. Cash
   - B. Securities (at market)
     - 22,877,341,563 [7010]
     - 9,076,023,697 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -4,331,687,005 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
   - 2,982,432,619 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
   - 2,224,154,329 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 28,379,956,545 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 580,971,746 [7045]
   - Less: amount offset by customer securities
   - -578,668,948 [7047]
   - 2,302,798 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 28,382,259,343 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
   - A. Cash
   - 2,994,719,239 [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)
   - 3,224,797,917 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
   - 15,427,478,841 [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)
   - 5,696,007,264 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 504,734,608 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
    - 2,982,432,619 [7132]
    - B. Value of open short option contracts
    - -2,224,154,329 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
    - 7,263,240 [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**
    - 155,218,516 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 28,768,497,915 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 386,238,572 [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**
    - 151,238,572 [7198]

**Excess**
### 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**: 6,411,438,146 [8500]
   - **Securities (at market)**: 9,996,335,855 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 10,947,750,322 [8520]

3. **Cleared swaps options**
   - **Market value of open cleared swaps option contracts purchased**: 0 [8530]
   - **Market value of open cleared swaps option contracts granted (sold)**: 0 [8540]

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - 27,355,524,323 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 202,906,063 [8560]
   - **Amount offset by customer owned securities**: -201,367,323 [8570] 1,538,740

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 27,357,063,063 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - **Deposited in cleared swaps customer segregated accounts at banks**
     - **Cash**: 3,177,142,086 [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)**: 55,275,599 [8620]
   - **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
     - **Cash**: 15,272,452,264 [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)**: 9,941,060,256 [8650]

8. **Net settlement from (to) derivatives clearing organizations**
   - -625,215,313 [8660]

9. **Cleared swaps options**
   - **Value of open cleared swaps long option contracts**: 0 [8670]
   - **Value of open cleared swaps short option contracts**: 0 [8680]

10. **Net equities with other FCMs**
    - **Net liquidating equity**: 0 [8690]
    - **Securities representing investments of cleared swaps customers' funds (at market)**: 0 [8700]
    - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 0 [8710]

11. **Cleared swaps customer funds on hand**
    - **Cash**: 0
    - **Securities representing investments of cleared swaps customers' funds (at market)**: 0
    - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 0 [8715]

12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 27,820,714,892 [8720]

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 463,651,829 [8730]

14. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - 92,000,000 [8760]

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - 371,651,829 [8770]