INITIAL
End Date: 5/23/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/24/2022
Name of Company: Morgan Stanley & Co. LLC

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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
**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: 6,178,675,484 [7315]
   B. Securities (at market): 2,881,682,894 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 405,845,821 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 32,156,085 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -20,597,259 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 9,477,763,025 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 9,480,168,653 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   9,480,168,653 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States: 15,243,891 [7500]
   B. Other banks qualified under Regulation 30.7: 119,060,682 [7520] 134,304,573 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 1,773,333,588 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 126,421,587 [7560] 1,899,755,175 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 30,824,445 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: -1,348,189 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 29,476,256 [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: 6,408,938,215 [7700]
   B. Securities: 981,927,718 [7710]
   C. Unrealized gain (loss) on open futures contracts: 407,194,010 [7720]
   D. Value of long option contracts: 32,156,085 [7730]
   E. Value of short option contracts: -20,597,259 [7735] 7,809,618,769 [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: 9,873,154,773 [7770]


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: 252,986,120 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: $21,352,712,986 [7010]
   - B. Securities (at market): $8,980,601,528 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-2,751,682,227 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $3,259,910,470 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $2,418,357,754 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $28,423,185,003 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $941,869,504 [7045]
   - Less: amount offset by customer securities: $-940,239,439 [7047] $1,630,065 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $28,424,815,068 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: $3,472,849,975 [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): $3,165,102,010 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $15,407,631,933 [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): $5,659,568,417 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $88,006,782 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $3,259,910,470 [7132]
    - B. Value of open short option contracts: $2,418,357,754 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $20,583,038 [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**
    - $155,931,101 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - $28,811,225,972 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $386,410,904 [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**: $151,410,904 [7198]

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**INITIAL**

*End Date: 5/23/2022*

*Firm Name: Morgan Stanley & Co. LLC*

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# 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: $7,488,807,956 [8500]
   - B. Securities (at market): $10,013,984,727 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - $11,424,461,501 [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)**
   - $28,927,254,184 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities - $124,533,836 [8560]
   - $2,246,079 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $28,929,500,263 [8590]

## Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $3,837,874,170 [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): $33,072,818 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $15,055,963,337 [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): $9,980,911,909 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - $482,151,127 [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)**
    - $29,389,973,361 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $460,473,098 [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**
    - $368,473,098 [8770]