INITIAL
End Date: 5/26/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/27/2022
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):
  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
INITIAL
End Date: 5/26/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/27/2022

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 6,033,807,708 [7315]
   B. Securities (at market) 2,898,119,344 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 687,914,449 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 33,247,235 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -21,642,664 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,631,446,072 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -121,001,236 [7352] 1,478,959 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,632,925,031 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,632,925,031 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 323,311,623 [7500]
   B. Other banks qualified under Regulation 30.7 100,961,101 [7520] 424,272,724 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,259,865,045 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 131,520,486 [7560] 1,391,385,531 [7570]

3. Equities with registered futures commission merchants
   A. Cash 30,303,793 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -2,845,128 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 27,458,665 [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 5,796,876,435 [7700]
   B. Securities 1,506,733,813 [7710]
   C. Unrealized gain (loss) on open futures contracts 690,759,577 [7720]
   D. Value of long option contracts 33,247,235 [7730]
   E. Value of short option contracts -21,642,664 [7735] 8,005,974,396 [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 9,849,091,316 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 216,166,285 [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 76,166,285 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: \(18,226,223,799\) [7010]
   - B. Securities (at market): \(8,713,294,994\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(1,539,609,993\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(3,118,372,127\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-2,247,264,399\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(29,350,236,514\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: \(-313,507,752\) [7047] \(9,366,569\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(29,359,603,083\) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - A. Cash: \(4,694,909,397\) [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): \(2,968,501,347\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(15,353,806,698\) [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): \(5,589,410,294\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(88,634,870\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(3,118,372,127\) [7132]
    - B. Value of open short option contracts: \(-2,247,264,399\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(22,122,069\) [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**
    - \(155,383,353\) [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - \(29,743,875,756\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(384,272,673\) [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**: \(149,272,673\) [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 8,396,967,997 [8500]
   B. Securities (at market) 9,659,183,869 [8510]

2. Net unrealized profit (loss) in open cleared swaps 10,616,593,443 [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) 28,672,745,309 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 89,741,808 [8560]
   Less: amount offset by customer owned securities -76,638,483 [8570] 13,103,325 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 28,685,848,634 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,336,375,683 [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) 12,484,179 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 15,725,549,361 [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) 9,646,699,690 [8650]

9. Net settlement from (to) derivatives clearing organizations 330,192,255 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 29,051,301,168 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 365,452,534 [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 273,452,534 [8770]