INITIAL
End Date: 6/21/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/22/2022
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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

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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
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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 6,653,619,385 [7315]
   B. Securities (at market) 2,682,898,527 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 21,742,589 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 21,371,911 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -16,649,600 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,362,982,812 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -305,586,350 [7352] 4,253,748 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5) 9,367,236,560 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,367,236,560 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 207,298,633 [7500]
   B. Other banks qualified under Regulation 30.7 255,061,477 [7520] 462,360,110 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,084,133,912 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 125,324,895 [7560] 1,209,458,807 [7570]

3. Equities with registered futures commission merchants
   A. Cash 26,541,613 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 6,699,722 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 33,241,335 [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 6,431,604,062 [7700]
   B. Securities 1,473,439,721 [7710]
   C. Unrealized gain (loss) on open futures contracts 15,042,867 [7720]
   D. Value of long option contracts 21,371,911 [7730]
   E. Value of short option contracts -16,649,600 [7735] 7,924,808,961 [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 9,629,869,213 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 262,632,653 [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 122,632,653 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - Cash: 21,551,203,449
   - Securities (at market): 9,430,538,652

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -2,420,148,391

3. **Exchange traded options**
   - Add market value of open option contracts purchased on a contract market: 2,383,894,208
   - Deduct market value of open option contracts granted (sold) on a contract market: -1,941,606,399

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 29,003,881,519

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 1,042,162,586
   - Less: amount offset by customer securities: -1,036,620,026
   - 5,542,560

6. **Amount required to be segregated (add lines 4 and 5)**
   - 29,009,424,079

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - Cash: 3,866,025,415
     - Securities representing investments of customers' funds (at market): 0
     - Securities held for particular customers or option customers in lieu of cash (at market): 4,021,982,408

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - Cash: 16,679,144,320
   - Securities representing investments of customers' funds (at market): 0
   - Securities held for particular customers or option customers in lieu of cash (at market): 5,253,834,097

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -1,032,421,479

10. **Exchange traded options**
    - Value of open long option contracts: 2,383,894,208
    - Value of open short option contracts: -1,941,606,399

11. **Net equities with other FCMs**
    - Net liquidating equity: 8,595,052
    - Securities representing investments of customers' funds (at market): 0
    - Securities held for particular customers or option customers in lieu of cash (at market): 0

12. **Segregated funds on hand**
    - 154,722,147

13. **Total amount in segregation (add lines 7 through 12)**
    - 29,394,169,769

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 384,745,690

15. **Management Target Amount for Excess funds in segregation**
    - 235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: 149,745,690
## Daily Segregation - Swaps Statement

### 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**\[8500\] \(6,417,565,382\)
   - **B. Securities (at market)**\[8510\] \(8,819,566,872\)
2. **Net unrealized profit (loss) in open cleared swaps**\[8520\] \(14,412,064,110\)
3. **Cleared swaps options**
   - **A. Market value of open cleared swaps option contracts purchased**\[8530\] \(0\)
   - **B. Market value of open cleared swaps option contracts granted (sold)**\[8540\] \(0\)
4. **Net Equity (deficit) (add lines 1, 2, and 3)**\[8550\] \(29,649,196,364\)
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**\[8560\] \(129,896,135\)
   - **Less: amount offset by customer owned securities**\[8570\] \(-127,545,145\)
   - **2,350,990**\[8580\]
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**\[8590\] \(29,651,547,354\)

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**\[8600\] \(2,774,973,217\)
   - **B. Securities representing investments of cleared swaps customers' funds (at market)**\[8610\] \(0\)
   - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)**\[8620\] \(98,382,280\)
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**\[8630\] \(18,425,818,771\)
   - **B. Securities representing investments of cleared swaps customers' funds (at market)**\[8640\] \(0\)
   - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)**\[8650\] \(8,721,184,592\)
9. **Net settlement from (to) derivatives clearing organizations**\[8660\] \(616,712,244\)
10. **Cleared swaps options**
    - **A. Value of open cleared swaps long option contracts**\[8670\] \(0\)
    - **B. Value of open cleared swaps short option contracts**\[8680\] \(0\)
11. **Net equities with other FCMs**
    - **A. Net liquidating equity**\[8690\] \(0\)
    - **B. Securities representing investments of cleared swaps customers' funds (at market)**\[8700\] \(0\)
    - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)**\[8710\] \(0\)
12. **Cleared swaps customer funds on hand**
    - **A. Cash**\[8715\] \(0\)
    - **B. Securities representing investments of cleared swaps customers' funds (at market)**\[8720\] \(0\)
    - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)**\[8730\] \(0\)
13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**\[8740\] \(30,637,071,104\)
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**\[8750\] \(985,523,750\)
15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**\[8760\] \(92,000,000\)
16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**\[8770\] \(893,523,750\)