INITIAL
End Date: 3/18/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/21/2022
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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
c. Dollar amount range between: $0 and $0; or
d. 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
c. Dollar amount range between: $0 and $0; or
d. 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
c. Dollar amount range between: $0 and $0; or
d. 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>0 [7305]</td>
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</tbody>
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1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: 4,953,951,317 [7315]
   - **B. Securities (at market)**: 2,352,567,489 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 2,289,114,806 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 149,243,307 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -132,455,381 [7337]
   - **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,612,421,538 [7345]

4. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -69,634,985 [7352] 2,208,584 [7354]

5. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - **9,614,630,122** [7355]

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - **9,614,630,122** [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 245,724,387 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 377,851,619 [7520] 623,576,006 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 1,060,061,059 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 85,172,019 [7560] 1,145,233,078 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 22,184,544 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 5,138,514 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 27,323,058 [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**: 4,526,962,373 [7700]
   - **B. Securities**: 1,207,334,410 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 2,283,976,292 [7720]
   - **D. Value of long option contracts**: 149,243,307 [7730]
   - **E. Value of short option contracts**: -132,455,381 [7735] 8,035,061,001 [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**
   - **9,831,193,143** [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **216,563,021** [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**
    - **76,563,021** [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - **16,301,620,901** [7010]
   - **B. Securities (at market)**
     - **8,207,593,759** [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **3,452,726,709** [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - **1,767,715,931** [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - **-1,160,418,302** [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **28,569,238,998** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **515,544,480** [7045]
   - Less: amount offset by customer securities
     - **-483,651,512** [7047]
   - **31,892,968** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **28,601,131,966** [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - **3,165,505,799** [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)**
     - **2,048,739,981** [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - **16,493,553,393** [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)**
     - **5,996,371,442** [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **499,440,092** [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - **1,767,715,931** [7132]
    - **B. Value of open short option contracts**
      - **-1,160,418,302** [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - **18,616,458** [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**
    - **162,482,336** [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - **28,992,007,130** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **390,875,164** [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**
      - **155,875,164** [7198]
### 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**
     - $8,378,497,087 [8500]
   - **B. Securities (at market)**
     - $9,914,077,511 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - $8,778,052,603 [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)**
   - $27,070,627,201 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $46,237,260 [8560]
   - **Less: amount offset by customer owned securities**
     - $44,826,205 [8570]
     - **$1,411,055 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $27,072,038,256 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - $3,546,508,509 [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)**
     - $5,924,216 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - $14,132,225,511 [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)**
     - $9,908,153,295 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - **-71,527,408 [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)**
    - **$27,521,284,123 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - **$449,245,867 [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**
    - **$357,245,867 [8770]"