INITIAL
End Date: 3/24/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/25/2022
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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

Contact Email Address: Ikram.shah@morganstanley.com

FCM's Customer Segregated Funds Residual Interest Target (choose one):
- a. Minimum dollar amount: $235,000,000
- b. Minimum percentage of customer segregated funds required: 0%
- c. Dollar amount range between: 0 and 0
- 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
- b. Minimum percentage of customer secured funds required: 0%
- c. Dollar amount range between: 0 and 0
- 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
- b. Minimum percentage of cleared swaps customer collateral required: 0%
- c. Dollar amount range between: 0 and 0
- 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: 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**
     - 4,470,975,200 [7315]
   - **B. Securities (at market)**
     - 2,254,816,237 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 2,770,205,657 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 107,465,918 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -88,529,324 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 9,514,933,688 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -26,401,757 [7352] 1,659,485 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 9,516,593,173 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,516,593,173 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 356,939,246 [7500]
   - B. Other banks qualified under Regulation 30.7: 449,457,889 [7520] 806,397,135 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,019,564,578 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 82,917,522 [7560] 1,102,482,100 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 26,095,221 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 5,745,831 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 31,841,052 [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: 3,885,890,348 [7700]
   - B. Securities: 1,152,334,137 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 2,764,459,827 [7720]
   - D. Value of long option contracts: 107,465,918 [7730]
   - E. Value of short option contracts: -88,529,324 [7735] 7,821,620,906 [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**
   - 9,762,341,193 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 245,748,020 [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**
    - 105,748,020 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 15,208,273,132 [7010]
   B. Securities (at market) 8,335,548,225 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,814,677,653 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 2,189,411,912 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,457,026,064 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 28,090,884,858 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 611,613,814 [7045]
   Less: amount offset by customer securities -609,606,845 [7047] 2,006,969 [7050]

6. Amount required to be segregated (add lines 4 and 5) 28,092,891,827 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,764,709,506 [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) 2,254,855,113 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 16,414,595,808 [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) 5,915,343,611 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 211,701,064 [7130]

10. Exchange traded options
    A. Value of open long option contracts 2,189,411,912 [7132]
    B. Value of open short option contracts -1,457,026,064 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 20,662,077 [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 165,349,501 [7150]

13. Total amount in segregation (add lines 7 through 12) 28,479,602,528 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,710,701 [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 151,710,701 [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: 7,314,192,439 [8500]
   - B. Securities (at market): 9,827,115,143 [8510]

2. Net unrealized profit (loss) in open cleared swaps: 10,053,417,600 [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): 27,194,725,182 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: -100,856,681 [8550] 1,293,207 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 27,196,018,389 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 2,391,325,381 [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): 6,958,380 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 15,314,727,550 [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): 9,820,156,763 [8650]

9. Net settlement from (to) derivatives clearing organizations: 293,743,084 [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): 27,826,911,158 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 630,892,769 [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: 538,892,769 [8770]