INITIAL
End Date: 4/1/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/4/2022
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Daily Segregation - Cover Page

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
b. Minimum percentage of customer segregated funds required: % ; or
c. Dollar amount range between: and ; or
d. Percentage range of customer segregated funds required between: % and %.

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: $ ; or
b. Minimum percentage of customer secured funds required: % ; or
c. Dollar amount range between: and ; or
d. Percentage range of customer secured funds required between: % and %.

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: $ ; or
b. Minimum percentage of cleared swaps customer collateral required: % ; or
c. Dollar amount range between: and ; or
d. Percentage range of cleared swaps customer collateral required between: % and %.

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: 4,826,939,440 [7315]
   - B. Securities (at market): 2,331,102,062 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 2,233,924,556 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 80,631,753 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -63,209,610 [7337]

4. **Net equity (deficit)** (add lines 1. 2. and 3.): 9,409,388,201 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 16,443,399 [7351]
   - Less: amount offset by customer owned securities: -11,813,664 [7352]
   - 4,629,735 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method** (add lines 4 and 5): 9,414,017,936 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,414,017,936 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 308,773,392 [7500]
   - B. Other banks qualified under Regulation 30.7: 347,323,951 [7520] 656,097,343 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 2,252,713,064 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 82,721,367 [7560] 1,195,517,431 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 29,823,728 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,854,524 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 32,678,252 [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: 4,410,649,393 [7700]
   - B. Securities: 1,135,584,631 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 2,231,070,032 [7720]
   - D. Value of long option contracts: 80,631,753 [7730]
   - E. Value of short option contracts: -63,209,610 [7735] 7,794,726,199 [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**: 9,679,019,225 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 265,001,289 [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**: 125,001,289 [7785]
### Daily Segregation - Segregation Statement

**SEgregation Requirements (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: \(15,543,373,474\) [7010]
   - B. Securities (at market): \(8,347,693,366\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(2,725,718,099\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(2,144,532,975\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-1,403,947,773\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(27,357,370,141\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(580,062,539\) [7045]
   - Less: amount offset by customer securities: \(-570,647,516\) [7047] \(9,415,023\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(27,366,785,164\) [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: \(1,962,775,945\) [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): \(2,564,747,103\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(16,448,182,166\) [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): \(5,620,741,237\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(233,504,400\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(2,144,532,975\) [7132]
    - B. Value of open short option contracts: \(-1,403,947,773\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(16,829,383\) [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**
    - \(162,205,026\) [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - \(27,749,570,462\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(382,785,298\) [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**: \(147,785,298\) [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: $7,091,650,607 [8500]
   - B. Securities (at market): $10,103,703,825 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: $11,144,578,737 [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)**: $28,339,933,169 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: $5,314,804 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $28,345,247,973 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $2,556,417,575 [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): $11,027,645 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $15,496,027,790 [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): $10,092,676,180 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: $818,833,832 [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)**: $28,974,983,022 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $629,735,049 [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**: $537,735,049 [8770]