INITIAL
End Date: 4/8/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/11/2022
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**
   - **Cash**
     - 4,999,946,107 [7315]
   - **Securities (at market)**
     - 2,293,287,015 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 2,086,877,883 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 47,099,547 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -29,193,747 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 9,398,016,805 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - 35,033,454 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 9,398,609,865 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,398,609,865 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 408,739,562 [7500]
   - B. Other banks qualified under Regulation 30.7: 305,551,287 [7520] 714,290,849 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,087,988,695 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 81,512,062 [7560] 1,169,500,757 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 29,625,674 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 4,219,402 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 33,845,076 [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: 4,472,334,890 [7700]
   - B. Securities: 1,123,786,258 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 2,082,658,481 [7720]
   - D. Value of long option contracts: 47,099,547 [7730]

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**
   - 9,614,322,111 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 215,712,246 [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**
    - 75,712,246 [7785]
**INITIAL**

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### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: $17,445,080,484  
   - **B. Securities (at market)**: $9,035,318,407

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **$1,065,037,842**

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $2,562,325,247  
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: $1,703,285,938

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **$28,404,476,042**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities**: $830,131,200  
   - **$2,528,275**

6. **Amount required to be segregated (add lines 4 and 5)**
   - **$28,407,004,317**

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: $2,771,370,290  
   - **B. Securities representing investments of customers’ funds (at market)**: $0  
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $3,476,066,564

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $16,067,053,043  
   - **B. Securities representing investments of customers’ funds (at market)**: $0  
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $5,395,551,298

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **$36,097,376**

10. **Exchange traded options**
    - **A. Value of open long option contracts**: $2,562,325,247  
    - **B. Value of open short option contracts**: $1,703,285,938

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $27,508,595  
    - **B. Securities representing investments of customers’ funds (at market)**: $0  
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $0

12. **Segregated funds on hand**
    - **$163,700,545**

13. **Total amount in segregation (add lines 7 through 12)**
    - **$28,796,367,020**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **$389,382,703**

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: $154,382,703
# 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: 5,061,669,706
   - B. Securities (at market): 9,962,597,650

2. **Net unrealized profit (loss) in open cleared swaps**: 13,073,599,086

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: 28,097,866,442

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 232,771,006
   - Less: amount offset by customer owned securities: -231,417,337
   - [8570] 1,353,669

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 28,099,220,111

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,492,569,916
   - 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): 6,146,692

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 14,497,646,274
   - 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): 9,956,450,958

9. **Net settlement from (to) derivatives clearing organizations**: 684,565,772

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: 0
    - B. Value of open cleared swaps short option contracts: 0

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 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

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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 28,637,379,612

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 538,159,501

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: 92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: 446,159,501