INITIAL
End Date: 4/19/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/20/2022
**Daily Segregation - Cover Page**

<table>
<thead>
<tr>
<th>Name of Company</th>
<th>Morgan Stanley &amp; Co. LLC</th>
</tr>
</thead>
<tbody>
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<td>Ikram Shah</td>
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</tbody>
</table>

**FCM's Customer Segregated Funds Residual Interest Target (choose one):**

- Minimum dollar amount:  ; or 235,000,000
- Minimum percentage of customer segregated funds required: % ; or 0
- Dollar amount range between: and; or 0 0
- Percentage range of customer segregated funds required between: % and%. 0 0

**FCM's Customer Secured Amount Funds Residual Interest Target (choose one):**

- Minimum dollar amount:  ; or 140,000,000
- Minimum percentage of customer secured funds required: % ; or 0
- Dollar amount range between: and; or 0 0
- Percentage range of customer secured funds required between: % and%. 0 0

**FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):**

- Minimum dollar amount:  ; or 92,000,000
- Minimum percentage of cleared swaps customer collateral required: % ; or 0
- Dollar amount range between: and; or 0 0
- Percentage range of cleared swaps customer collateral required between: % and%. 0 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: 4,406,832,490 [7315]
   - B. Securities (at market): 2,336,801,481 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 2,364,147,361 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 46,458,133 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -30,061,365 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,124,178,100 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 2,374,149 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,126,552,249 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,126,552,249 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 292,703,480 [7500]
   - B. Other banks qualified under Regulation 30.7: 265,680,307 [7520] 558,383,787 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,167,268,904 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 78,705,599 [7560] 1,245,974,503 [7580]

3. **Equities with registered futures commission merchants**
   - A. Cash: 30,238,887 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 11,477,594 [7600]
   - D. Value of long option contracts: 46,458,133 [7610]

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: 4,081,512,278 [7700]
   - B. Securities: 1,090,826,978 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 2,352,069,767 [7720]
   - D. Value of long option contracts: 46,458,133 [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**: 9,387,480,562 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

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**: 120,928,313 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **Cash**: 18,670,968,165
   - **Securities (at market)**: 8,899,854,971

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: -133,693,375

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: 3,125,444,541
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -2,209,426,092

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 28,353,148,210

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 1,425,355,813
   - **Less: amount offset by customer securities**: -1,421,664,625
   - **Balance**: 3,691,188

6. **Amount required to be segregated (add lines 4 and 5)**: 28,356,839,398

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **Cash**: 3,147,303,789
   - **Securities representing investments of customers' funds (at market)**: 0
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 3,593,721,357

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 15,615,348,494
   - **Securities representing investments of customers' funds (at market)**: 0
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 5,141,809,272

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 148,892,010

10. **Exchange traded options**
    - **Value of open long option contracts**: 3,125,444,541
    - **Value of open short option contracts**: -2,209,426,092

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 18,227,577
    - **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**: 164,324,342

13. **Total amount in segregation (add lines 7 through 12)**: 28,745,645,290

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 388,805,892

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: 153,805,892
### 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: $4,357,129,611 [8500]
   - B. Securities (at market): $9,741,149,979 [8510]
2. **Net unrealized profit (loss) in open cleared swaps**: $13,733,758,119 [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)**: $27,833,468,883 [8590]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $27,833,468,883 [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $3,262,202,592 [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): $27,464,141 [8620]
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $14,714,756,605 [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): $9,713,685,838 [8650]
9. **Net settlement from (to) derivatives clearing organizations**: $740,256,866 [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 [8710]
13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: $28,458,366,042 [8720]
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $624,897,159 [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**: $532,897,159 [8770]