INITIAL
End Date: 4/25/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/26/2022
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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

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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**: 4,688,670,117 [7315]
   - **B. Securities (at market)**: 2,409,070,903 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,554,790,915 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 40,999,198 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -25,949,086 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,667,582,047 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -237,509,758 [7352] 8,472,762 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,676,054,809 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,676,054,809 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 359,807,622 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 239,409,786 [7520] 599,217,408 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 1,252,527,065 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 95,079,202 [7560] 1,347,606,267 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 30,395,784 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 6,137,094 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 36,532,878 [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**: 4,282,794,170 [7700]
   - **B. Securities**: 1,061,464,636 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 1,548,653,821 [7720]
   - **D. Value of long option contracts**: 40,999,198 [7730]
   - **E. Value of short option contracts**: -25,949,086 [7735] 6,907,962,739 [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**: 8,891,319,292 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 215,264,483 [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**: 75,264,483 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 20,371,077,254 [7010]
   B. Securities (at market) 9,062,419,292 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -2,334,126,177 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 2,567,747,677 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,908,539,169 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 27,758,578,877 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 995,794,768 [7045]
   Less: amount offset by customer securities -987,839,551 [7047] 7,955,217 [7050]

6. Amount required to be segregated (add lines 4 and 5) 27,766,534,094 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 1,961,219,191 [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) 3,656,283,459 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 15,499,758,638 [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) 5,246,696,494 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 943,424,276 [7130]

10. Exchange traded options
    A. Value of open long option contracts 2,567,747,677 [7132]
    B. Value of open short option contracts -1,908,539,169 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 22,933,985 [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 159,439,339 [7150]

13. Total amount in segregation (add lines 7 through 12) 26,148,963,890 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 382,429,796 [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 147,429,796 [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: $3,742,533,382
   - B. Securities (at market): $9,779,093,562

2. Net unrealized profit (loss) in open cleared swaps: $12,899,815,662

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): $26,421,442,606

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities
     - 233,796,065
     - 1,684,839

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $26,423,127,445

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $2,116,151,391
   - 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): $21,398,807

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $16,374,113,692
   - 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): $9,757,694,755

9. Net settlement from (to) derivatives clearing organizations
   - $696,596,382

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): $27,570,762,263

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): $1,147,634,818

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: $1,055,634,818