INITIAL
End Date: 2/1/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/2/2022
Morgan Stanley & Co. LLC

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or 235,000,000
  b. Minimum percentage of customer segregated funds required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. Percentage range of customer segregated funds required between: % and%. 0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or 140,000,000
  b. Minimum percentage of customer secured funds required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. Percentage range of customer secured funds required between: % and%. 0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or 92,000,000
  b. Minimum percentage of cleared swaps customer collateral required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. 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 5,424,608,343 [7315]
   B. Securities (at market) 2,052,932,953 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 868,828,258 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 30,806,279 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -18,837,306 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,358,338,527 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -24,398,521 [7352] 1,015,007 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,359,353,534 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,359,353,534 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 274,464,312 [7500]
   B. Other banks qualified under Regulation 30.7 502,676,763 [7520] 777,141,075 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 752,230,049 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 119,199,581 [7560] 871,429,630 [7570]

3. Equities with registered futures commission merchants
   A. Cash 8,299,359 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -997,991 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,301,368 [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 4,896,640,246 [7700]
   B. Securities 1,181,503,324 [7710] 869,826,249 [7720]
   C. Unrealized gain (loss) on open futures contracts 869,826,249 [7720]
   D. Value of long option contracts 30,806,279 [7730]
   E. Value of short option contracts -18,837,306 [7735] 6,959,938,792 [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 8,615,810,865 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 256,457,331 [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 116,457,331 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 17,858,168,473 [7010]
   B. Securities (at market) 6,868,258,425 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -696,935,657 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,470,072,039 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -883,196,059 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 24,616,367,221 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 290,252,572 [7045]
   Less: amount offset by customer securities -289,174,204 [7047] 1,078,368 [7050]

6. Amount required to be segregated (add lines 4 and 5) 24,617,445,589 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 3,187,557,169 [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) 1,675,859,869 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,946,549,035 [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) 5,040,387,091 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 408,053,568 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,470,072,039 [7132]
    B. Value of open short option contracts -883,196,059 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 6,697,620 [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 152,011,465 [7150]

13. Total amount in segregation (add lines 7 through 12) 25,003,991,797 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,546,208 [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 151,546,208 [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 10,850,813,522 [8500]
   B. Securities (at market) 10,060,037,254 [8510]
2. Net unrealized profit (loss) in open cleared swaps 5,333,487,143 [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) 26,244,337,919 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 182,974,204 [8560]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,247,525,278 [8590]

Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,064,608,465 [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) 23,760,799 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,279,875,496 [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) 10,036,276,455 [8650]
9. Net settlement from (to) derivatives clearing organizations 94,219,180 [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) 26,498,740,395 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 251,215,117 [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 159,215,117 [8770]