Initial
End Date: 2/4/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/7/2022

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
   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 5,236,531,087 [7315]
   B. Securities (at market) 2,080,735,913 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 1,120,741,479 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 35,037,782 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -21,319,405 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,451,726,856 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 54,193,277 [7351]
   Less: amount offset by customer owned securities -50,774,973 [7352] 3,418,304 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,455,145,160 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,455,145,160 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 399,369,932 [7500]
   B. Other banks qualified under Regulation 30.7 407,723,687 [7520] 807,093,619 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 796,141,663 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 112,642,555 [7560] 908,784,218 [7570]

3. Equities with registered futures commission merchants
   A. Cash 8,218,946 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -807,158 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,411,788 [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 4,641,480,332 [7700]
   B. Securities 1,171,951,694 [7710]
   C. Unrealized gain (loss) on open futures contracts 1,121,548,637 [7720]
   D. Value of long option contracts 35,037,782 [7730]
   E. Value of short option contracts -21,319,405 [7735] 6,948,699,040 [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 8,671,988,665 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 216,843,505 [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 76,843,505 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 17,701,225,028 [7010]
   B. Securities (at market) 6,835,028,795 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   -1,197,794,698 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,544,039,164 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,000,347,357 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   23,882,150,932 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   663,286,068 [7045]
   Less: amount offset by customer securities -654,191,614 [7047] 9,094,454 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   23,891,245,386 [7060]

Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts
   A. Cash 2,692,120,572 [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) 1,924,122,877 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,182,180,185 [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) 4,759,098,890 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   13,192,362 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,544,039,164 [7132]
    B. Value of open short option contracts -1,000,347,357 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 7,066,691 [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
    151,807,028 [7150]

13. Total amount in segregation (add lines 7 through 12)
    24,273,280,412 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    382,035,026 [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 147,035,026 [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: 10,779,518,191 [8500]
   - B. Securities (at market): 9,801,475,270 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 6,259,073,315 [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)**
   - 26,840,066,776 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 497,303,226 [8560]
   - Less: amount offset by customer owned securities: 494,157,131 [8570]
   - 3,146,095 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,843,212,871 [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,515,974,681 [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): 37,563,903 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 14,067,086,290 [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): 9,763,911,367 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 962,676,171 [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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 27,347,212,412 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 503,999,541 [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**
    - 411,999,541 [8770]