Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
Contact Email Address: Ikram.shah@morganstanley.com

FCM’s Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: $235,000,000
   b. Percentage of customer segregated funds required: 0%
   c. Dollar amount range: $0 to $0
   d. Percentage range: 0% to 0%

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: $140,000,000
   b. Percentage of customer secured funds required: 0%
   c. Dollar amount range: $0 to $0
   d. Percentage range: 0% to 0%

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
   a. Minimum dollar amount: $92,000,000
   b. Percentage of cleared swaps customer collateral required: 0%
   c. Dollar amount range: $0 to $0
   d. Percentage range: 0% to 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 5,620,768,656 [7315]
   B. Securities (at market) 2,126,921,020 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 659,874,372 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 71,006,467 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -48,269,078 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,430,301,437 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 303,948,068 [7351]
   Less: amount offset by customer owned securities -246,543,833 [7352] 57,404,235 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,487,705,672 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,487,705,672 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 468,173,689 [7500]
   B. Other banks qualified under Regulation 30.7 549,000,614 [7520] 1,017,174,303 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 855,817,679 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 103,819,497 [7560] 959,637,176 [7570]

3. Equities with registered futures commission merchants
   A. Cash 9,790,140 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 8,416,445 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 18,206,585 [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 4,925,348,884 [7700]
   B. Securities 1,167,283,844 [7710]
   C. Unrealized gain (loss) on open futures contracts 651,457,927 [7720]
   D. Value of long option contracts 71,006,467 [7730]
   E. Value of short option contracts -48,269,078 [7735] 6,766,828,044 [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 8,761,846,108 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 274,140,436 [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 134,140,436 [7785]
INITIAL
End Date: 3/1/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/2/2022

Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 17,667,190,287 [7010]
   B. Securities (at market) 7,504,748,355 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 759,343,451 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,567,035,864 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,014,130,529 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,484,187,428 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 675,973,151 [7045]
   Less: amount offset by customer securities -655,351,933 [7047] 20,621,218 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,504,808,646 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,017,671,125 [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) 1,377,496,495 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,856,093,231 [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) 5,964,972,699 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -71,584,298 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,567,035,864 [7132]
    B. Value of open short option contracts -1,014,130,529 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 33,657,460 [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 162,279,161 [7150]

13. Total amount in segregation (add lines 7 through 12) 26,893,491,208 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 388,682,562 [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 153,682,562 [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: $11,049,522,783 [8500]
   - B. Securities (at market): $10,043,296,648 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: $3,246,609,013 [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)**: $24,339,428,444 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $800,889,007 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $24,340,618,066 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - **Deposited in cleared swaps customer segregated accounts at banks**
     - A. Cash: $3,222,794,371 [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): $5,828,056 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $15,350,924,550 [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): $10,037,468,592 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: $-2,093,790,756 [8660]

10. **Cleared swaps options**
    - **Value of open cleared swaps long option contracts**: $0 [8670]
    - **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)**: $26,523,224,813 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $2,182,606,747 [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**: $2,090,606,747 [8770]