INITIAL
End Date: 3/2/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/3/2022
INITIAL
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

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

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of cleared swaps customer collateral required: % ; or
c. Dollar amount range between:and; or
d. Percentage range of cleared swaps customer collateral required between:% and %.

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 5,531,328,447 [7315]
   B. Securities (at market) 2,112,674,246 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 1,179,525,882 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 49,758,456 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -27,546,625 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,845,740,406 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 235,754,547 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,851,186,348 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,851,186,348 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 369,648,004 [7500]
   B. Other banks qualified under Regulation 30.7 427,777,234 [7520] 797,425,238 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 844,763,911 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 103,296,999 [7560] 948,060,910 [7570]

3. Equities with registered futures commission merchants
   A. Cash 9,778,062 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 11,387,281 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 21,165,343 [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 5,018,957,715 [7700]
   B. Securities 1,164,613,336 [7710]
   C. Unrealized gain (loss) on open futures contracts 1,168,138,601 [7720]
   D. Value of long option contracts 49,758,456 [7730]
   E. Value of short option contracts -27,546,625 [7735] 7,373,921,483 [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 9,140,572,974 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 289,386,626 [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 149,386,626 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - B. Securities (at market): 7,557,418,493 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 722,770,559 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 1,725,125,762 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,127,492,267 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): 25,598,010,385 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 1,031,273,216 [7045]
   - Less: amount offset by customer securities: -1,015,876,057 [7047]
   - 15,397,159 [7050]

6. Amount required to be segregated (add lines 4 and 5): 25,613,407,544 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: 2,869,177,873 [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): 1,478,085,627 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 14,902,682,477 [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): 5,917,459,760 [7120]


10. Exchange traded options
    - A. Value of open long option contracts: 1,725,125,762 [7132]
    - B. Value of open short option contracts: -1,127,492,267 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 17,187,965 [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: 161,873,106 [7150]

13. Total amount in segregation (add lines 7 through 12): 26,075,158,982 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 461,751,438 [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: 226,751,438 [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                           \textdollar{12,673,941,155} [8500]
   B. Securities (at market)         \textdollar{10,055,183,247} [8510]

2. Net unrealized profit (loss) in open cleared swaps
   \textdollar{5,210,823,064} [8520]

3. Cleared swaps options
   A. Market value of open cleared swaps option contracts purchased \textdollar{0} [8530]
   B. Market value of open cleared swaps option contracts granted (sold) \textdollar{0} [8540]
   Net Equity (deficit) (add lines 1, 2, and 3) \textdollar{27,939,947,466} [8550]

4. Accounts liquidating to a deficit and accounts with
debit balances - gross amount \textdollar{544,268,928} [8560]
   Less: amount offset by customer owned securities \textdollar{-542,927,320} [8570] \textdollar{1,341,608} [8580]
   \textdollar{27,941,289,074} [8590]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   \textdollar{27,941,289,074} [8590]

6. Funds in Cleared Swaps Customer Segregated Accounts
   A. Cash                           \textdollar{2,756,976,319} [8600]
   B. Securities representing investments of cleared swaps customers' funds (at market) \textdollar{0} [8610]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) \textdollar{79,943,993} [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash                           \textdollar{13,803,806,136} [8630]
   B. Securities representing investments of cleared swaps customers' funds (at market) \textdollar{0} [8640]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) \textdollar{9,975,239,254} [8650]

8. Net settlement from (to) derivatives clearing organizations
   \textdollar{1,998,231,039} [8660]

9. Cleared swaps options
   A. Value of open cleared swaps long option contracts \textdollar{0} [8670]
   B. Value of open cleared swaps short option contracts \textdollar{0} [8680]

10. Net equities with other FCMs
    A. Net liquidating equity \textdollar{0} [8690]
    B. Securities representing investments of cleared swaps customers' funds (at market) \textdollar{0} [8700]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) \textdollar{0} [8710]

11. Cleared swaps customer funds on hand
    A. Cash                           \textdollar{0}
    B. Securities representing investments of cleared swaps customers' funds (at market) \textdollar{0}
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) \textdollar{0} [8715]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    \textdollar{28,614,196,741} [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    \textdollar{672,907,667} [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts
    \textdollar{92,000,000} [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management
    \textdollar{580,907,667} [8770]