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. 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
End Date: 3/3/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/4/2022

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 5,207,842,514 [7315]
   B. Securities (at market) 2,178,193,417 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 1,226,636,962 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 67,826,949 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -44,097,026 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,636,402,816 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 57,927,230 [7351]
   Less: amount offset by customer owned securities -36,138,686 [7352] 21,788,544 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,658,191,360 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,658,191,360 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 475,203,287 [7500] 932,039,745 [7530]
   B. Other banks qualified under Regulation 30.7 456,836,458 [7520]

2. Securities
   A. In safekeeping with banks located in the United States 867,861,964 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 147,817,151 [7560] 1,015,679,115 [7570]

3. Equities with registered futures commission merchants
   A. Cash 9,916,651 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 11,836,789 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 21,753,440 [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 4,550,769,284 [7700]
   B. Securities 1,162,514,303 [7710]
   C. Unrealized gain (loss) on open futures contracts 1,214,808,173 [7720]
   D. Value of long option contracts 67,826,949 [7730]
   E. Value of short option contracts -44,097,026 [7735] 6,951,812,683 [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 8,921,284,983 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 263,093,623 [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 123,093,623 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - A. Cash: 17,358,762,298 [7010]
   - B. Securities (at market): 7,565,311,085 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 499,284,272 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,736,120,236 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,170,100,429 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,989,377,462 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 363,845,398 [7045]
   - Less: amount offset by customer securities: -361,770,974 [7047] 2,074,424 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,991,451,886 [7060]

7. **Funds in segregated accounts**
   - Deposited in segregated funds bank accounts
     - A. Cash: 3,619,410,373 [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): 1,567,964,046 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,807,771,457 [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): 5,835,152,429 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -213,402,007 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 1,736,120,236 [7132]
    - B. Value of open short option contracts: -1,170,100,429 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 33,523,529 [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**: 162,194,610 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: 26,378,634,244 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 387,182,358 [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**: 152,182,358 [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
     - 11,991,605,322 [8500]
   - B. Securities (at market)
     - 10,028,544,388 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 5,115,708,636 [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)**
   - 27,135,858,346 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 77,029,132 [8560]
   - Less: amount offset by customer owned securities
     - -75,796,810 [8570]
     - 1,232,322 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 27,137,090,668 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash
     - 3,507,849,029 [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)
     - 30,633,521 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash
     - 14,091,979,504 [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)
     - 9,997,910,867 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -101,363,913 [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)**
    - 27,527,009,008 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 389,918,340 [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**
    - 297,918,340 [8770]