INITIAL
End Date: 3/15/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/16/2022
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

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FCM’s Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: ; or
- Minimum percentage of customer segregated funds required: % ; or
- Dollar amount range between: and; or
- Percentage range of customer segregated funds required between: % and %.

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

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: ; or
- Minimum percentage of cleared swaps customer collateral required: % ; or
- Dollar amount range between: and; or
- 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 5,212,220,143 [7315]
   B. Securities (at market) 2,276,117,733 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 2,462,625,833 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 252,802,665 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -232,246,220 [7337]

4. Net equity (deficit) (add lines 1, 2. and 3.) 9,971,520,354 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 57,712,056 [7351]
Less: amount offset by customer owned securities -52,442,630 [7352] 5,269,426 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,976,789,780 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,976,789,780 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 361,166,055 [7500]
   B. Other banks qualified under Regulation 30.7 451,798,593 [7520] 812,964,648 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 990,499,288 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 87,116,154 [7560] 1,077,615,442 [7570]

3. Equities with registered futures commission merchants
   A. Cash 22,533,091 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 3,849,721 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 26,382,812 [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 4,641,066,397 [7700]
   B. Securities 1,198,502,291 [7710]
   C. Unrealized gain (loss) on open futures contracts 2,458,776,112 [7720]
   D. Value of long option contracts 252,802,665 [7730]
   E. Value of short option contracts -232,246,220 [7735] 8,318,901,445 [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 10,235,864,347 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 259,074,567 [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 119,074,567 [7785]
**SEGREGATION REQUIREMENTS** (Section 4d(2) of the CEAct)

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<thead>
<tr>
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<tbody>
<tr>
<td>1.</td>
<td>Net ledger balance</td>
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<tr>
<td></td>
<td>A. Cash</td>
<td>18,861,307,594 [7010]</td>
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<td>B. Securities (at market)</td>
<td>8,008,290,698 [7020]</td>
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<tr>
<td>2.</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>-113,281,164 [7030]</td>
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<td>3.</td>
<td>Exchange traded options</td>
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<td></td>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>1,700,514,757 [7032]</td>
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<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-1,136,451,629 [7033]</td>
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<td>4.</td>
<td>Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>27,320,380,256 [7040]</td>
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<td>5.</td>
<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>697,441,316 [7045]</td>
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<td>Less: amount offset by customer securities</td>
<td>-693,973,788 [7047] 3,467,528 [7050]</td>
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<td>6.</td>
<td>Amount required to be segregated (add lines 4 and 5)</td>
<td>27,323,847,784 [7060]</td>
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<td>7.</td>
<td>Deposited in segregated funds bank accounts</td>
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<td></td>
<td>A. Cash</td>
<td>3,439,836,694 [7070]</td>
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<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0 [7080]</td>
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<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>1,925,954,727 [7090]</td>
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<td>8.</td>
<td>Margins on deposit with derivatives clearing organizations of contract markets</td>
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<td></td>
<td>A. Cash</td>
<td>15,520,995,017 [7100]</td>
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<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0 [7110]</td>
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<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>5,920,385,339 [7120]</td>
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<td>9.</td>
<td>Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>140,033,165 [7130]</td>
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<td>10.</td>
<td>Exchange traded options</td>
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<td></td>
<td>A. Value of open long option contracts</td>
<td>1,700,514,757 [7132]</td>
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<tr>
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<td>B. Value of open short option contracts</td>
<td>-1,136,451,629 [7133]</td>
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<td>11.</td>
<td>Net equities with other FCMs</td>
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<td></td>
<td>A. Net liquidating equity</td>
<td>37,598,149 [7140]</td>
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<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0 [7160]</td>
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<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>0 [7170]</td>
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<td>12.</td>
<td>Segregated funds on hand</td>
<td>161,950,632 [7150]</td>
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<tr>
<td>13.</td>
<td>Total amount in segregation (add lines 7 through 12)</td>
<td>27,710,816,851 [7180]</td>
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<tr>
<td>14.</td>
<td>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>386,969,067 [7190]</td>
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<tr>
<td>15.</td>
<td>Management Target Amount for Excess funds in segregation</td>
<td>235,000,000 [7194]</td>
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<tr>
<td>16.</td>
<td>Excess (deficiency) funds in segregation over (under) Management Target Amount</td>
<td>151,969,067 [7198]</td>
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<td>Excess</td>
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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 9,607,000,961 [8500] 
   B. Securities (at market) 9,833,296,211 [8510] 
2. Net unrealized profit (loss) in open cleared swaps 7,713,987,903 [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) 27,154,285,075 [8550] 
5. Accounts liquidating to a deficit and accounts with 
   debit balances - gross amount 117,438,604 [8560] 
   Less: amount offset by customer owned securities -115,993,062 [8570] 1,445,542 [8580] 
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,155,730,617 [8590] 
7. Deposited in cleared swaps customer segregated accounts at banks 
   A. Cash 3,085,790,087 [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) 15,652,761 [8620] 
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer 
   segregated accounts 
   A. Cash 14,557,143,939 [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) 9,817,643,450 [8650] 
9. Net settlement from (to) derivatives clearing organizations 138,044,052 [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 0 [8715] 
13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 27,614,274,289 [8720] 
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from 
    line 13) 458,543,672 [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 366,543,672 [8770]