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):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: $0 and $0
- Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: $140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: $0 and $0
- Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: $92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: $0 and $0
- Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents CH
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/23/2022
End Date: 3/22/2022

### 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**
     - 4,599,052,108 [7315]
   - **B. Securities (at market)**
     - 2,321,621,447 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 2,467,795,483 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade
     - 74,017,393 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade
     - -57,744,350 [7337]
   - c. Net equity (deficit) (add lines 1. 2. and 3.)
     - 9,404,742,081 [7345]
   - d. Account liquidating to a deficit and account with a debit balances - gross amount
     - -68,559,243 [7352] 1,853,704 [7354]

4. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 9,406,595,785 [7355]

5. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,406,595,785 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     - 296,667,562 [7500]
   - B. Other banks qualified under Regulation 30.7
     - 403,356,322 [7520] 700,023,884 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - 1,035,071,399 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - 83,984,828 [7560] 1,119,056,227 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash
     - 22,493,776 [7580]
   - B. Securities
     - 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts
     - 0 [7600]
   - D. Value of long option contracts
     - 0 [7610]
   - E. Value of short option contracts
     - 0 [7615] 22,493,776 [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
     - 4,093,686,167 [7700]
   - B. Securities
     - 1,202,565,220 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     - 2,467,795,483 [7720]
   - D. Value of long option contracts
     - 74,017,393 [7730]
   - E. Value of short option contracts
     - -57,744,350 [7735] 7,780,319,913 [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**
   - 9,621,893,800 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 215,298,015 [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**
    - 75,298,015 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash  
     15,889,770,869 [7010]
   - B. Securities (at market)  
     8,244,714,323 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   3,205,572,160 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market  
     2,108,453,792 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market  
     -1,357,839,404 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   28,090,671,740 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   705,694,434 [7045]
   Less: amount offset by customer securities  
   -704,555,509 [7047] **1,138,925** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**  
   28,091,810,665 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash  
     2,890,682,679 [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)  
     2,164,265,850 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash  
     16,433,986,650 [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)  
     5,918,737,613 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**  
   148,383,219 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts  
      2,108,453,792 [7132]
    - B. Value of open short option contracts  
      -1,357,839,404 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity  
      27,129,632 [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**  
    161,710,860 [7150]

13. **Total amount in segregation (add lines 7 through 12)**  
    28,495,510,891 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    403,700,226 [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  
    168,700,226** [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 7,622,100,286 [8500]
   B. Securities (at market) 9,795,531,544 [8510]
2. Net unrealized profit (loss) in open cleared swaps 10,380,025,946 [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) 27,797,657,776 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 150,065,673 [8560]
   Less: amount offset by customer owned securities -148,775,694 [8570]
   1,289,979 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,798,947,755 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,413,685,348 [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) 13,785,885 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 15,646,926,617 [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) 9,781,745,659 [8650]
9. Net settlement from (to) derivatives clearing organizations 357,248,333 [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) 28,213,391,842 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 414,444,087 [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 322,444,087 [8770]