INITIAL
End Date: 12/31/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/3/2022
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**
     - 5,421,033,821 [7315]
   - **B. Securities (at market)**
     - 1,802,653,901 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   - 728,065,531 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade
     - 20,867,294 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade
     - -15,045,641 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   - 7,957,574,906 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - -14,278,442 [7352]
   - 2,042,620 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   - 7,959,617,526 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - 7,959,617,526 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States
     - 559,323,031 [7500]
   - B. Other banks qualified under Regulation 30.7
     - 236,583,099 [7520]

2. Securities
   - A. In safekeeping with banks located in the United States
     - 487,589,103 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - 82,066,283 [7560]

3. Equities with registered futures commission merchants
   - A. Cash
     - 6,017,642 [7580]
   - B. Securities
     - 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts
     - 1,827,353 [7600]
   - D. Value of long option contracts
     - 0 [7610]
   - E. Value of short option contracts
     - 0 [7615]

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]

5. Amounts held by members of foreign boards of trade
   - A. Cash
     - 4,833,996,306 [7700]
   - B. Securities
     - 1,232,998,515 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     - 726,238,179 [7720]
   - D. Value of long option contracts
     - 20,867,294 [7730]
   - E. Value of short option contracts
     - -15,045,641 [7735]

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
   - 8,172,461,164 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   - 212,843,638 [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
    - 72,843,638 [7785]
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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 14,457,128,199 [8500]
   B. Securities (at market) 10,111,624,365 [8510]

2. Net unrealized profit (loss) in open cleared swaps 1,574,938,926 [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) 26,143,691,490 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 36,797,852 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,145,010,846 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,993,091,387 [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) 8,789,085 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,323,624,555 [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) 10,102,835,280 [8650]

9. Net settlement from (to) derivatives clearing organizations -78,148,125 [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) 26,350,192,182 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 205,181,336 [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 113,181,336 [8770]