INITIAL
End Date: 1/3/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/4/2022
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: ; or $235,000,000
   b. Minimum percentage of customer segregated funds required:% ; or 0%
   c. Dollar amount range between:and; or 0 0
   d. Percentage range of customer segregated funds required between:% and%. 0 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:% ; or 0%
   c. Dollar amount range between:and; or 0 0
   d. Percentage range of customer secured funds required between:% and%. 0 0

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

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 5,604,426,253 [7315]
   B. Securities (at market) 1,804,680,506 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 942,615,657 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 19,330,223 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -15,098,185 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,355,954,454 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 8,984,011 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,358,548,774 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,358,548,774 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 686,793,433 [7500]
   B. Other banks qualified under Regulation 30.7 177,608,752 [7520] 864,402,185 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 493,601,180 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 81,850,086 [7560] 575,451,266 [7570]

3. Equities with registered futures commission merchants
   A. Cash 6,001,723 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,822,518 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,824,241 [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 4,960,075,031 [7700]
   B. Securities 1,229,229,241 [7710]
   C. Unrealized gain (loss) on open futures contracts 940,793,138 [7720]
   D. Value of long option contracts 19,330,223 [7730]
   E. Value of short option contracts -15,098,185 [7735] 7,134,329,448 [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 8,582,007,140 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 223,458,366 [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 83,458,366 [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 14,485,887,883 [8500]
   B. Securities (at market) 10,107,649,999 [8510]

2. Net unrealized profit (loss) in open cleared swaps 2,305,865,397 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount 26,899,403,279 [8550]
   Less: amount offset by customer owned securities -404,980,969 [8570] 1,328,630 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,900,731,909 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,727,524,324 [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) 8,789,130 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,518,011,046 [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) 10,098,860,869 [8650]

9. Net settlement from (to) derivatives clearing organizations 752,094,463 [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) 27,105,279,832 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 204,547,923 [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 112,547,923 [8770]