INITIAL
End Date: 1/4/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/5/2022
Morgan Stanley & Co. LLC

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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: ; or 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**: 5,495,351,243 [7315]
   - **B. Securities (at market)**: 1,794,876,649 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,355,913,028 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**: 21,069,093 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**: 8,649,977,212 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -48,954,804 [7352]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 8,652,691,711 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 8,652,691,711 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 526,185,380 [7500]
   - B. Other banks qualified under Regulation 30.7: 431,754,196 [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 405,828,855 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 81,282,539 [7560]

3. **Equities with registered futures commission merchants**
   - A. Cash: 5,954,411 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,831,541 [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: 4,749,992,283 [7700]
   - B. Securities: 1,307,765,255 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 1,353,081,487 [7720]
   - D. Value of long option contracts: 21,069,093 [7730]
   - E. Value of short option contracts: -17,232,801 [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**: 8,868,512,239 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 215,820,528 [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**: 75,820,528 [7785]
**Initial**

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### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: \( \text{15,456,416,404} \) [7010]
   - B. Securities (at market): \( \text{6,871,111,082} \) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: \( \text{1,235,647,151} \) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \( \text{1,008,046,140} \) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \( \text{-470,901,352} \) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: \( \text{24,100,319,425} \) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \( \text{310,740,412} \) [7045]
   - Less: amount offset by customer securities: \( \text{-307,462,725} \) [7047]
   - \( \text{3,277,687} \) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: \( \text{24,103,597,112} \) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - A. Cash: \( \text{2,103,275,584} \) [7070]
     - B. Securities representing investments of customers' funds (at market): \( \text{0} \) [7080]
     - C. Securities held for particular customers or option customers in lieu of cash (at market): \( \text{3,069,499,747} \) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \( \text{14,871,534,279} \) [7100]
   - B. Securities representing investments of customers' funds (at market): \( \text{0} \) [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market): \( \text{3,649,045,451} \) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: \( \text{94,968,569} \) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \( \text{1,008,046,140} \) [7132]
    - B. Value of open short option contracts: \( \text{-470,901,352} \) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \( \text{11,780,606} \) [7140]
    - B. Securities representing investments of customers' funds (at market): \( \text{0} \) [7160]
    - C. Securities held for particular customers or option customers in lieu of cash (at market): \( \text{0} \) [7170]

12. **Segregated funds on hand**: \( \text{152,565,884} \) [7150]

13. **Total amount in segregation (add lines 7 through 12)**: \( \text{24,489,814,908} \) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: \( \text{386,217,796} \) [7190]

15. **Management Target Amount for Excess funds in segregation**: \( \text{235,000,000} \) [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount for Excess**: \( \text{151,217,796} \) [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 13,573,979,195 [8500]
   B. Securities (at market) 10,046,530,490 [8510]

2. Net unrealized profit (loss) in open cleared swaps 2,412,694,463 [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) 26,032,204,148 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 308,654,233 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,034,538,520 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,818,026,760 [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) 10,605,433 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,384,787,918 [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) 10,035,925,057 [8650]

9. Net settlement from (to) derivatives clearing organizations 18,950,644 [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) 26,268,295,812 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 233,757,292 [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 141,757,292 [8770]