INITIAL
End Date: 1/6/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/7/2022
FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $235,000,000; or
  b. Minimum percentage of customer segregated funds required: 0%; or
  c. Dollar amount range between: $0 and $0; or
  d. Percentage range of customer segregated funds required between: 0% and 0%.

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: $92,000,000; or
  b. Minimum percentage of cleared swaps customer collateral required: 0%; or
  c. Dollar amount range between: $0 and $0; or
  d. Percentage range of cleared swaps customer collateral required between: 0% and 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**: 5,050,252,876 [7315]
   - **B. Securities (at market)**: 1,841,130,209 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,216,936,674 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 17,542,346 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -12,218,613 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,113,643,674 [7325]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 80,654,758 [7351]
   - Less: amount offset by customer owned securities: -78,101,256 [7352]
     - Net Liquidating Equity: 2,553,502 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,116,196,994 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 8,116,196,994 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 251,045,126 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 813,470,872 [7520]
     - Total: 1,064,515,998 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 421,210,900 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 106,241,905 [7560]
     - Total: 527,452,805 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 5,961,091 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 2,574,280 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615]
     - Total: 8,535,371 [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]
     - Total: 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**: 4,199,903,344 [7700]
   - **B. Securities**: 1,313,677,404 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 1,214,362,393 [7720]
   - **D. Value of long option contracts**: 17,542,346 [7730]
   - **E. Value of short option contracts**: -12,218,613 [7735]
     - Total: 6,733,266,874 [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**: 8,333,771,048 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 217,574,054 [7380]

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**: 77,574,054 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $16,960,148,626 [7010]
   - B. Securities (at market): $6,959,644,833 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-53,263,443 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $1,069,144,969 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-540,046,855 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $24,395,628,130 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $299,614,760 [7045]
   - Less: amount offset by customer securities: $-298,833,050 [7047] $781,710 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $24,396,409,840 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $2,493,558,562 [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): $3,157,835,738 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $14,899,811,643 [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): $3,651,134,879 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $-104,830,134 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $1,069,144,969 [7132]
    - B. Value of open short option contracts: $-540,046,855 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $6,064,582 [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**
    - $150,674,216 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - $24,783,347,600 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $386,937,760 [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: $151,937,760 [7198]
# Daily Segregation - Swaps Statement

**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: 12,600,720,835
   - B. Securities (at market): 9,951,573,452

2. **Net unrealized profit (loss) in open cleared swaps**: 3,385,147,224

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: 25,937,441,511

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 258,098,209

   Less: amount offset by customer owned securities: -254,161,174

   **3,937,035**

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 25,941,378,546

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,629,184,107
   - 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): 36,396,890

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 13,312,146,292
   - 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): 9,915,176,562

9. **Net settlement from (to) derivatives clearing organizations**: 250,573,635

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: 0
    - B. Value of open cleared swaps short option contracts: 0

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 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

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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 26,143,477,486

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 202,098,940

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: 92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: 110,998,940