INITIAL
End Date: 1/13/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/14/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/14/2022

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: $235,000,000
- b. Minimum percentage of customer segregated funds required: 0%
- c. Dollar amount range between: 0 and 0
- 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
- b. Minimum percentage of customer secured funds required: 0%
- c. Dollar amount range between: 0 and 0
- 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
- b. Minimum percentage of cleared swaps customer collateral required: 0%
- c. Dollar amount range between: 0 and 0
- 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**
     - 5,255,839,488 [7315]
   - **B. Securities (at market)**
     - 1,904,359,617 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 1,019,427,099 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade
     - 25,672,725 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade
     - -14,335,760 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 8,190,963,169 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -60,618,203 [7352] 3,252,322 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 8,194,215,491 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 8,194,215,491 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     - 501,873,986 [7500] 883,269,272 [7530]
   - B. Other banks qualified under Regulation 30.7
     - 381,395,286 [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - 519,215,914 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - 112,368,771 [7560] 631,584,685 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash
     - 6,468,467 [7580]
   - B. Securities
     - 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts
     - 2,467,704 [7600]
   - D. Value of long option contracts
     - 0 [7610]
   - E. Value of short option contracts
     - 0 [7615] 8,936,176 [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
     - 4,689,105,704 [7700]
   - B. Securities
     - 1,272,774,932 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     - 1,016,959,394 [7720]
   - D. Value of long option contracts
     - 25,672,725 [7730]
   - E. Value of short option contracts
     - -14,335,760 [7735] 6,990,176,995 [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**
   - 8,513,967,123 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 319,751,632 [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**
    - 179,751,632 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: \(15,925,037,093\) [7010]
   - B. Securities (at market): \(6,897,428,245\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(-151,996,498\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(1,180,128,734\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-648,702,461\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(23,201,895,113\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(460,837,423\) [7045]
   - Less: amount offset by customer securities: \(-445,833,862\) [7047]
   - Net: \(15,003,561\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(23,216,898,674\) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: \(2,393,116,909\) [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): \(2,447,052,159\) [7090]
   - Margins on deposit with derivatives clearing organizations of contract markets
     - A. Cash: \(14,323,301,695\) [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): \(4,297,556,667\) [7120]
   - Net settlement from (to) derivatives clearing organizations of contract markets: \(-546,692,973\) [7130]
   - Exchange traded options
     - A. Value of open long option contracts: \(1,180,128,734\) [7132]
     - B. Value of open short option contracts: \(-648,702,461\) [7133]
   - Net equities with other FCMs
     - A. Net liquidating equity: \(4,034,015\) [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]
   - Segregated funds on hand: \(152,819,419\) [7150]
   - Total amount in segregation (add lines 7 through 12): \(23,602,614,164\) [7180]
   - Excess (deficiency) funds in segregation (subtract line 6 from line 13): \(385,715,490\) [7190]
   - Management Target Amount for Excess funds in segregation: \(235,000,000\) [7194]
   - Excess (deficiency) funds in segregation over (under) Management Target Amount: \(150,715,490\) [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 12,261,128,166 [8500]
   B. Securities (at market) 9,998,386,613 [8510]

2. Net unrealized profit (loss) in open cleared swaps 3,218,218,861 [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 25,477,733,640 [8550]
   Less: amount offset by customer owned securities -109,817,474 [8560] 1,186,870 [8570]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,478,920,510 [8580]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,686,542,705 [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) 15,046,596 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,241,201,652 [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) 9,983,340,017 [8650]

8. Net settlement from (to) derivatives clearing organizations -214,805,367 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 25,711,325,603 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 232,405,093 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 140,405,093 [8770]