INITIAL
End Date: 1/19/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/20/2022
Morgan Stanley & Co. LLC

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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

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

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

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: 4,864,352,414 [7315]
   - B. Securities (at market): 1,917,928,459 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 991,177,613 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 28,091,000 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -17,990,207 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   - 7,783,559,279 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities
   - 2,594,700 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   - 7,786,153,979 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - 7,786,153,979 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 278,801,606 [7500]
   - B. Other banks qualified under Regulation 30.7: 549,496,825 [7520] 828,298,431 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 529,922,641 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 119,182,246 [7560] 649,104,887 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 6,538,034 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,084,107 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 7,622,141 [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: 4,247,914,706 [7700]
   - B. Securities: 1,268,823,571 [7710] 990,093,505 [7720]
   - C. Unrealized gain (loss) on open futures contracts: 28,091,000 [7730]
   - D. Value of long option contracts: 17,990,207 [7735] 6,516,932,575 [7740]
   - E. Value of short option contracts: 0 [7760] 0 [7765]

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: 8,001,958,034 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8):
   - 215,804,055 [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: 75,804,055 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - A. Cash: 18,703,130,323 [7010]
   - B. Securities (at market): 7,033,444,210 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -1,246,219,436 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,200,323,584 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -696,494,330 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 24,994,184,351 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 415,330,123 [7045]
   - Less: amount offset by customer securities: -414,843,745 [7047]
   - Net: 486,378 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 24,994,670,729 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 3,869,128,076 [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): 2,721,100,342 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,332,535,583 [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): 4,157,572,084 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -362,540,647 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 1,200,323,584 [7132]
    - B. Value of open short option contracts: -696,494,330 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 5,625,960 [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**
    - 154,771,784 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 25,382,022,436 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 387,351,707 [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: 152,351,707 [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 11,394,090,290 [8500]
   B. Securities (at market) 9,936,730,140 [8510]
2. Net unrealized profit (loss) in open cleared swaps 4,479,746,513 [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) 25,810,566,943 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 169,524,442 [8560]
   Less: amount offset by customer owned securities -168,059,067 [8570] 1,465,375 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,812,032,318 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,857,482,920 [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) 31,275,940 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,392,214,608 [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) 9,905,454,200 [8650]
9. Net settlement from (to) derivatives clearing organizations -45,892,558 [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) 26,140,535,110 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 328,502,792 [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 236,502,792 [8770]