INITIAL
End Date: 1/20/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/21/2022
Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

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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
   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: 4,905,204,825 [7315]
   - B. Securities (at market): 1,893,284,728 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,101,205,021 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 34,537,629 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -21,221,091 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,913,011,112 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 1,345,032 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,914,356,144 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,914,356,144 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 670,585,067 [7500]
   - B. Other banks qualified under Regulation 30.7: 306,966,025 [7520] 977,551,092 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 536,648,658 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 119,233,972 [7560] 655,882,630 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 6,588,370 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,915,254 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 9,503,624 [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: 4,136,906,756 [7700]
   - B. Securities: 1,237,402,098 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 1,098,289,766 [7720]
   - D. Value of long option contracts: 34,537,629 [7730]
   - E. Value of short option contracts: -21,221,091 [7735] 6,485,915,158 [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**: 8,128,852,504 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 214,496,360 [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**: 74,496,360 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: 18,767,431,995 [7010]
   - B. Securities (at market): 7,089,262,472 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Value: -1,763,076,060 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,151,801,639 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -717,809,526 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - Value: 24,527,610,520 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Value: 372,714,065 [7045]
   - Less: amount offset by customer securities: -371,381,289 [7047] 1,332,776 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - Value: 24,528,943,296 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 4,029,758,741 [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): 2,701,012,987 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,462,273,431 [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): 4,233,407,873 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - Value: -1,104,050,248 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 1,151,801,639 [7132]
    - B. Value of open short option contracts: -717,809,526 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 4,363,895 [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**
    - Value: 154,841,612 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - Value: 24,915,604,404 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Value: 386,657,108 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - Value: 235,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: 151,657,108 [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 11,114,355,144 [8500]
   B. Securities (at market) 10,052,685,656 [8510]
2. Net unrealized profit (loss) in open cleared swaps 4,662,724,074 [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) 25,829,764,874 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 158,713,453 [8560]
   Less: amount offset by customer owned securities -144,026,305 [8570] 14,687,148 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,844,452,022 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,538,795,154 [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) 30,361,517 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,439,980,187 [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) 10,022,324,139 [8650]
9. Net settlement from (to) derivatives clearing organizations 57,992,528 [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) 26,089,453,525 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 245,001,503 [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 153,001,503 [8770]