INITIAL
End Date: 1/21/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/24/2022
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

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td></td>
<td>0 [7305]</td>
</tr>
</tbody>
</table>

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**
     - 4,850,394,757 [7315]
   - **B. Securities (at market)**
     - 1,933,963,827 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 845,295,681 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**
     - 32,700,450 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**
     - -20,319,771 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 7,642,034,944 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -71,609,981 [7352]
   - **2,678,222** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 7,644,713,166 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 7,644,713,166 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Cash in banks</td>
<td>494,761,318 [7500]</td>
</tr>
<tr>
<td></td>
<td>A. Banks located in the United States</td>
<td>494,761,318 [7500]</td>
</tr>
<tr>
<td></td>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>382,971,820 [7520]</td>
</tr>
<tr>
<td></td>
<td></td>
<td>877,733,138 [7520]</td>
</tr>
<tr>
<td>2</td>
<td>Securities</td>
<td>543,883,320 [7540]</td>
</tr>
<tr>
<td></td>
<td>A. In safekeeping with banks located in the United States</td>
<td>543,883,320 [7540]</td>
</tr>
<tr>
<td></td>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>154,985,980 [7560]</td>
</tr>
<tr>
<td></td>
<td></td>
<td>698,869,300 [7560]</td>
</tr>
<tr>
<td>3</td>
<td>Equities with registered futures commission merchants</td>
<td>7,185,317 [7580]</td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>7,185,317 [7580]</td>
</tr>
<tr>
<td></td>
<td>B. Securities</td>
<td>0 [7590]</td>
</tr>
<tr>
<td></td>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>1,667,498 [7600]</td>
</tr>
<tr>
<td></td>
<td>D. Value of long option contracts</td>
<td>0 [7610]</td>
</tr>
<tr>
<td></td>
<td>E. Value of short option contracts</td>
<td>0 [7615]</td>
</tr>
<tr>
<td></td>
<td></td>
<td>8,852,815 [7620]</td>
</tr>
<tr>
<td>4</td>
<td>Amounts held by clearing organizations of foreign boards of trade</td>
<td>0 [7640]</td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>0 [7640]</td>
</tr>
<tr>
<td></td>
<td>B. Securities</td>
<td>0 [7650]</td>
</tr>
<tr>
<td></td>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0 [7660]</td>
</tr>
<tr>
<td></td>
<td>D. Value of long option contracts</td>
<td>0 [7670]</td>
</tr>
<tr>
<td></td>
<td>E. Value of short option contracts</td>
<td>0 [7675]</td>
</tr>
<tr>
<td>5</td>
<td>Amounts held by members of foreign boards of trade</td>
<td>4,181,923,057 [7700]</td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>4,181,923,057 [7700]</td>
</tr>
<tr>
<td></td>
<td>B. Securities</td>
<td>1,235,094,527 [7710]</td>
</tr>
<tr>
<td></td>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>843,628,183 [7720]</td>
</tr>
<tr>
<td></td>
<td>D. Value of long option contracts</td>
<td>32,700,450 [7730]</td>
</tr>
<tr>
<td></td>
<td>E. Value of short option contracts</td>
<td>-20,319,771 [7735]</td>
</tr>
<tr>
<td></td>
<td></td>
<td>6,273,026,446 [7740]</td>
</tr>
<tr>
<td>6</td>
<td>Amounts with other depositories designated by a foreign board of trade</td>
<td>0 [7760]</td>
</tr>
<tr>
<td>7</td>
<td>Segregated funds on hand</td>
<td>0 [7765]</td>
</tr>
<tr>
<td>8</td>
<td>Total funds in separate section 30.7 accounts</td>
<td>7,858,481,699 [7770]</td>
</tr>
<tr>
<td>9</td>
<td>Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>213,768,533 [7780]</td>
</tr>
<tr>
<td>10</td>
<td>Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000 [7780]</td>
</tr>
<tr>
<td>11</td>
<td>Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>73,768,533 [7785]</td>
</tr>
</tbody>
</table>
**Initial**  
*End Date: 1/21/2022*  
*Firm Name: Morgan Stanley & Co. LLC*  
*Form: Daily Seg - FOCUS II*  
*Submit Date: 1/24/2022*

### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - Cash: 19,386,263,506 [7010]
   - Securities (at market): 7,119,505,189 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 2,426,854,506 [7030]

3. **Exchange traded options**
   - Add market value of open option contracts purchased on a contract market: 1,133,736,381 [7032]
   - Deduct market value of open option contracts granted (sold) on a contract market: 688,643,944 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 24,524,006,626 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 705,585,779 [7045]
   - Amount offset by customer securities: -698,132,742 [7047]
   - 7,453,037 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 24,531,459,663 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - Cash: 3,380,543,304 [7070]
     - Securities representing investments of customers' funds (at market): 0 [7080]
     - Securities held for particular customers or option customers in lieu of cash (at market): 1,710,243,836 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - Cash: 14,496,321,035 [7100]
   - Securities representing investments of customers' funds (at market): 0 [7110]
   - Securities held for particular customers or option customers in lieu of cash (at market): 5,254,970,795 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -527,788,130 [7130]

10. **Exchange traded options**
    - Value of open long option contracts: 1,133,736,381 [7132]
    - Value of open short option contracts: 688,643,944 [7133]

11. **Net equities with other FCMs**
    - Net liquidating equity: 3,996,502 [7140]
    - Securities representing investments of customers' funds (at market): 0 [7160]
    - Securities held for particular customers or option customers in lieu of cash (at market): 0 [7170]

12. **Segregated funds on hand**
    - 154,290,558 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 24,917,670,337 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 386,210,674 [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: 151,210,674 [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  10,957,934,829 [8500]
   B. Securities (at market)  10,119,732,597 [8510]
2. Net unrealized profit (loss) in open cleared swaps  4,156,900,711 [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]
   C. Net Equity (deficit) (add lines 1, 2, and 3)  25,234,568,137 [8550]
5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount  237,148,107 [8560]
   Less: amount offset by customer owned securities  -223,071,503 [8570] 14,076,604 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)  25,248,644,741 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash  2,372,019,521 [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)  10,763,286 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash  14,021,408,365 [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)  10,108,969,311 [8650]
9. Net settlement from (to) derivatives clearing organizations  -637,517,449 [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)  25,875,643,034 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  626,998,293 [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  534,998,293 [8770]