INITIAL
End Date: 1/25/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS I
Submit Date: 1/26/2022
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: ; or 235,000,000
  b. Minimum percentage of customer segregated funds required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. Percentage range of customer segregated funds required between: % and%. 0 0

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

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or 92,000,000
  b. Minimum percentage of cleared swaps customer collateral required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. Percentage range of cleared swaps customer collateral required between: % and%. 0 0

Attach supporting documents CH
**INITIAL**

**End Date:** 1/25/2022  
**Firm Name:** Morgan Stanley & Co. LLC  
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### 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  
   5,423,982,051 [7315]  
   B. Securities (at market)  
   1,899,902,566 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  
   459,249,075 [7325]

3. Exchange traded options  
   a. Market value of open option contracts purchased on a foreign board of trade  
      31,992,730 [7335]  
   b. Market value of open contracts granted (sold) on a foreign board of trade  
      -20,922,126 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)  
   7,794,204,296 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount  
   Less: amount offset by customer owned securities  
   7,796,978,888 [7355]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity  
   Method (add lines 4 and 5)  
   7,796,978,888 [7360]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  
   7,796,978,888 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks  
   A. Banks located in the United States  
      448,859,808 [7500]  
   B. Other banks qualified under Regulation 30.7  
      305,189,644 [7520]  
      754,049,452 [7530]

2. Securities  
   A. In safekeeping with banks located in the United States  
      548,829,730 [7540]  
   B. In safekeeping with other banks qualified under Regulation 30.7  
      119,508,676 [7560]  
      668,338,406 [7570]

3. Equities with registered futures commission merchants  
   A. Cash  
      7,431,667 [7580]  
   B. Securities  
      0 [7590]  
   C. Unrealized gain (loss) on open futures contracts  
      1,666,084 [7600]  
   D. Value of long option contracts  
      0 [7610]  
   E. Value of short option contracts  
      0 [7615]  
      9,097,751 [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  
      4,922,222,792 [7700]  
   B. Securities  
      1,231,564,160 [7710]  
   C. Unrealized gain (loss) on open futures contracts  
      457,582,991 [7720]  
   D. Value of long option contracts  
      31,992,730 [7730]  
   E. Value of short option contracts  
      -20,922,126 [7735]  
      6,622,440,547 [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  
   8,053,926,156 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)  
   256,947,268 [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  
    116,947,268 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 19,451,788,090 [7010]
   B. Securities (at market) 6,808,094,843 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -3,369,557,971 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,191,741,802 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -699,551,749 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 23,382,515,015 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 479,573,663 [7045]
   Less: amount offset by customer securities -461,503,495 [7047]
   18,070,168 [7050]

6. Amount required to be segregated (add lines 4 and 5) 23,400,585,183 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,513,329,186 [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) 1,012,373,223 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,586,970,545 [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) 5,640,362,606 [7120]


10. Exchange traded options
    A. Value of open long option contracts 1,191,741,802 [7132]
    B. Value of open short option contracts -699,551,749 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 4,164,332 [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 155,359,014 [7150]

13. Total amount in segregation (add lines 7 through 12) 23,795,355,460 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 394,770,277 [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 159,770,277 [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
      11,712,940,615 [8500]
   B. Securities (at market)
      10,104,793,713 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   4,325,704,495 [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)
   26,143,438,823 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   274,784,045
   Less: amount offset by customer owned securities
   -273,212,529
   1,571,516

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   26,145,010,339 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash
      2,858,896,914 [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)
      40,378,814 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash
      13,065,961,594 [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)
      10,064,414,899 [8650]

9. Net settlement from (to) derivatives clearing organizations
   410,497,436 [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)
    26,440,149,657 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    295,139,318 [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
    203,139,318 [8770]