INITIAL
End Date: 1/26/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/27/2022
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
**INITIAL**

*End Date: 1/26/2022*

*Firm Name: Morgan Stanley & Co. LLC*

*Form: Daily Seg - FOCUS II*

*Submit Date: 1/27/2022*

**Daily Segregation - Secured Amounts**

<table>
<thead>
<tr>
<th>Category</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>Foreign Futures and Foreign Options Secured Amounts</td>
<td></td>
<td></td>
</tr>
<tr>
<td>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</td>
<td>0 [7305]</td>
<td></td>
</tr>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>5,574,346,398 [7315]</td>
<td></td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>1,907,488,520 [7317]</td>
<td></td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>675,839,141 [7325]</td>
<td></td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>35,423,022 [7335]</td>
<td></td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-21,871,330 [7337]</td>
<td></td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>8,171,225,751 [7345]</td>
<td></td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>13,921,261 [7351]</td>
<td></td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-12,054,248 [7352] 1,867,013 [7354]</td>
<td></td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>8,173,092,764 [7355]</td>
<td></td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6</td>
<td>8,173,092,764 [7360]</td>
<td></td>
</tr>
</tbody>
</table>

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

<table>
<thead>
<tr>
<th>Category</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Cash in banks</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Banks located in the United States</td>
<td>653,887,475 [7500]</td>
<td></td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>322,413,039 [7520] 976,300,514 [7530]</td>
<td></td>
</tr>
<tr>
<td>2. Securities</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>558,400,991 [7540]</td>
<td></td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>118,880,715 [7560] 677,281,706 [7570]</td>
<td></td>
</tr>
<tr>
<td>3. Equities with registered futures commission merchants</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>7,429,089 [7580]</td>
<td></td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7590]</td>
<td></td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>2,070,956 [7600]</td>
<td></td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7610]</td>
<td></td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7615] 9,500,045 [7620]</td>
<td></td>
</tr>
<tr>
<td>4. Amounts held by clearing organizations of foreign boards of trade</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0 [7640]</td>
<td></td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7650]</td>
<td></td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0 [7660]</td>
<td></td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7670]</td>
<td></td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7675] 0 [7680]</td>
<td></td>
</tr>
<tr>
<td>5. Amounts held by members of foreign boards of trade</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>4,809,588,975 [7700]</td>
<td></td>
</tr>
<tr>
<td>B. Securities</td>
<td>1,230,206,813 [7710]</td>
<td></td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>673,768,185 [7720]</td>
<td></td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>35,422,022 [7730]</td>
<td></td>
</tr>
<tr>
<td>6. Amounts with other depositories designated by a foreign board of trade</td>
<td>0 [7760]</td>
<td></td>
</tr>
<tr>
<td>7. Segregated funds on hand</td>
<td>0 [7765]</td>
<td></td>
</tr>
<tr>
<td>8. Total funds in separate section 30.7 accounts</td>
<td>8,390,197,930 [7770]</td>
<td></td>
</tr>
<tr>
<td>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>217,105,166 [7380]</td>
<td></td>
</tr>
<tr>
<td>10. Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000 [7780]</td>
<td></td>
</tr>
<tr>
<td>11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>77,105,166 [7785]</td>
<td></td>
</tr>
</tbody>
</table>
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: 19,991,389,317 [7010]
   - **Securities (at market)**: 6,789,490,570 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **Loss**: -3,538,190,014 [7030]

3. **Exchange traded options**
   - A. **Add market value of open option contracts purchased on a contract market**: 1,205,965,818 [7032]
   - B. **Deduct market value of open option contracts granted (sold) on a contract market**: -753,815,905 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **Debit**: 23,694,839,786 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Debit**: 474,354,410 [7045]
   - **Less: amount offset by customer securities**: -471,080,848 [7047]
   - **Credit**: 3,273,562 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **Debit**: 23,698,113,348 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. **Cash**: 4,188,766,550 [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)**: 1,094,998,498 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. **Cash**: 13,604,093,491 [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)**: 5,540,308,360 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **Credit**: -942,963,557 [7130]

10. **Exchange traded options**
    - A. **Value of open long option contracts**: 1,205,965,818 [7132]
    - B. **Value of open short option contracts**: -753,815,905 [7133]

11. **Net equities with other FCMs**
    - A. **Net liquidating equity**: 2,957,043 [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**
    - **Credit**: 154,183,712 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - **Credit**: 24,094,494,010 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **Credit**: 396,380,662 [7190]

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Credit**: 161,380,662 [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 11,706,199,107 [8500]
   B. Securities (at market) 10,093,140,834 [8510]

2. Net unrealized profit (loss) in open cleared swaps 4,841,697,733 [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) 26,641,037,674 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 286,001,852 [8560]
   Less: amount offset by customer owned securities -280,433,198 [8570] 5,568,654 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,646,606,328 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,077,311,034 [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) 34,440,635 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,228,215,056 [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) 10,058,700,199 [8650]

9. Net settlement from (to) derivatives clearing organizations 658,484,059 [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) 27,057,150,983 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 410,544,655 [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 318,544,655 [8770]