INITIAL
End Date: 2/9/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/10/2022
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: 0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash: 5,281,229,497 [7315]
   - B. Securities (at market): 2,087,710,572 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 1,175,065,557 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 50,809,341 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -31,047,805 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 8,563,767,162 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 42,629,153 [7351]

   Less: amount offset by customer owned securities: -41,609,447

   1,019,706 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 8,564,786,868 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 8,564,786,868 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 406,141,185 [7500]
   - B. Other banks qualified under Regulation 30.7: 418,260,994 [7520] 824,402,179 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 799,253,641 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 112,948,260 [7560] 912,201,901 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 8,195,094 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,611,313 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 9,806,407 [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: 4,667,049,030 [7700]
   - B. Securities: 1,175,508,671 [7710] 1,173,454,244 [7720]
   - D. Value of long option contracts: 0 [7760]
   - E. Value of short option contracts: 0 [7765] 0 [7780]

6. Amounts with other depositories designated by a foreign board of trade: 0 [7780]

7. Segregated funds on hand: 0 [7785]

8. Total funds in separate section 30.7 accounts: 8,782,183,968 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 217,397,100 [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: 77,397,100 [7785]
### Daily Segregation - Segregation Statement

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

<table>
<thead>
<tr>
<th>Step</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>Net ledger balance</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td><strong>17,707,587,709</strong></td>
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<tr>
<td></td>
<td>B. Securities (at market)</td>
<td><strong>7,040,063,105</strong></td>
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<tr>
<td>2.</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td><strong>-315,823,531</strong></td>
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<td>3.</td>
<td>Exchange traded options</td>
<td></td>
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<tr>
<td></td>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td><strong>1,390,695,496</strong></td>
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<tr>
<td></td>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td><strong>-955,252,022</strong></td>
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<tr>
<td>4.</td>
<td>Net equity (deficit) (add lines 1, 2 and 3)</td>
<td><strong>24,867,270,757</strong></td>
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<tr>
<td>5.</td>
<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td><strong>396,964,767</strong></td>
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<td></td>
<td>Less: amount offset by customer securities</td>
<td><strong>-389,446,921</strong></td>
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<td></td>
<td><strong>7,517,846</strong></td>
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<td>6.</td>
<td>Amount required to be segregated (add lines 4 and 5)</td>
<td><strong>24,874,788,603</strong></td>
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<td>7.</td>
<td>Deposited in segregated funds bank accounts</td>
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<tr>
<td></td>
<td>A. Cash</td>
<td><strong>3,260,137,722</strong></td>
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<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td><strong>0</strong></td>
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<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td><strong>2,253,550,227</strong></td>
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<td>8.</td>
<td>Margins on deposit with derivatives clearing organizations of contract markets</td>
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<tr>
<td></td>
<td>A. Cash</td>
<td><strong>14,177,978,306</strong></td>
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<tr>
<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td><strong>0</strong></td>
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<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td><strong>4,632,504,687</strong></td>
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<td>9.</td>
<td>Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td><strong>339,464,590</strong></td>
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<td>10.</td>
<td>Exchange traded options</td>
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<td></td>
<td>A. Value of open long option contracts</td>
<td><strong>1,390,695,496</strong></td>
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<tr>
<td></td>
<td>B. Value of open short option contracts</td>
<td><strong>-955,252,022</strong></td>
</tr>
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<td>11.</td>
<td>Net equities with other FCMs</td>
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<tr>
<td></td>
<td>A. Net liquidating equity</td>
<td><strong>6,757,859</strong></td>
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<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td><strong>0</strong></td>
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<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td><strong>0</strong></td>
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<tr>
<td>12.</td>
<td>Segregated funds on hand</td>
<td><strong>154,008,191</strong></td>
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<td>13.</td>
<td>Total amount in segregation (add lines 7 through 12)</td>
<td><strong>25,259,845,056</strong></td>
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<tr>
<td>14.</td>
<td>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td></td>
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<tr>
<td>15.</td>
<td>Management Target Amount for Excess funds in segregation</td>
<td><strong>385,056,453</strong></td>
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<tr>
<td>16.</td>
<td>Excess (deficiency) funds in segregation over (under) Management Target Amount Excess</td>
<td><strong>235,000,000</strong></td>
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<tr>
<td></td>
<td></td>
<td><strong>150,056,453</strong></td>
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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 9,604,535,135 [8500]
   B. Securities (at market) 9,991,798,166 [8510]

2. Net unrealized profit (loss) in open cleared swaps 6,554,711,186 [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) 26,151,044,487 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 179,312,055 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,152,010,772 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,270,879,868 [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) 10,758,199 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,244,095,773 [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) 9,981,039,967 [8650]

9. Net settlement from (to) derivatives clearing organizations -112,030,057 [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) 26,394,743,750 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 242,732,978 [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 150,732,978 [8770]