INITIAL
End Date: 2/10/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/11/2022
Name of Company

Contact Name

Contact Phone Number

Contact Email Address

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
### 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
   - B. Securities (at market)

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade
   - b. Market value of open contracts granted (sold) on a foreign board of trade

4. **Net equity (deficit) (add lines 1. 2. and 3.)**

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - Method (add lines 4 and 5)

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
   - B. Other banks qualified under Regulation 30.7

2. **Securities**
   - A. In safekeeping with banks located in the United States
   - B. In safekeeping with other banks qualified under Regulation 30.7

3. **Equities with registered futures commission merchants**
   - A. Cash
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts
   - D. Value of long option contracts
   - E. Value of short option contracts

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash
   - B. Securities
   - C. Amount due to (from) clearing organization - daily variation
   - D. Value of long option contracts
   - E. Value of short option contracts

5. **Amounts held by members of foreign boards of trade**
   - A. Cash
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts
   - D. Value of long option contracts
   - E. Value of short option contracts

6. **Amounts with other depositories designated by a foreign board of trade**

7. **Segregated funds on hand**

8. **Total funds in separate section 30.7 accounts**

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
<table>
<thead>
<tr>
<th>REQUIREMENTS (Section 4d(2) of the CEAct)</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>16,809,690,480</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>7,016,983,936</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td><strong>-1,564,003,570</strong></td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td><strong>1,435,728,279</strong></td>
</tr>
<tr>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td><strong>-1,117,666,479</strong></td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2 and 3)</td>
<td><strong>22,580,732,646</strong></td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td><strong>957,453,145</strong></td>
</tr>
<tr>
<td>Less: amount offset by customer securities</td>
<td><strong>-953,664,440</strong></td>
</tr>
<tr>
<td></td>
<td><strong>3,788,705</strong></td>
</tr>
<tr>
<td>6. Amount required to be segregated (add lines 4 and 5)</td>
<td><strong>22,584,521,351</strong></td>
</tr>
<tr>
<td>FUNDS IN SEGREGATED ACCOUNTS</td>
<td></td>
</tr>
<tr>
<td>7. Deposited in segregated funds bank accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>2,398,873,099</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td><strong>2,262,872,155</strong></td>
</tr>
<tr>
<td>8. Margins on deposit with derivatives clearing organizations of contract markets</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td><strong>14,172,940,779</strong></td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td><strong>4,599,358,506</strong></td>
</tr>
<tr>
<td>9. Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td></td>
</tr>
<tr>
<td></td>
<td><strong>-862,512,052</strong></td>
</tr>
<tr>
<td>10. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Value of open long option contracts</td>
<td><strong>1,435,728,279</strong></td>
</tr>
<tr>
<td>B. Value of open short option contracts</td>
<td><strong>-1,117,666,479</strong></td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>5,186,993</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>0</td>
</tr>
<tr>
<td>12. Segregated funds on hand</td>
<td><strong>154,753,275</strong></td>
</tr>
<tr>
<td>13. Total amount in segregation (add lines 7 through 12)</td>
<td><strong>23,049,534,555</strong></td>
</tr>
<tr>
<td>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>465,013,204</td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in segregation</td>
<td><strong>235,000,000</strong></td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in segregation over (under) Management Target Amount</td>
<td>230,013,204</td>
</tr>
</tbody>
</table>
### Daily Segregation - Swaps Statement

**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 \(9,710,887,831\) [8500]
   - B. Securities (at market) \(9,901,788,474\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps** \(7,849,443,088\) [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)** \(27,462,119,393\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** \(494,730,611\) [8560]
   - Less: amount offset by customer owned securities \(-493,829,127\) \([8570, 901,484\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)** \(27,463,020,877\) [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash \(2,145,629,755\) [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) \(8,845,371\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash \(14,427,318,681\) [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) \(9,892,943,103\) [8650]

9. **Net settlement from (to) derivatives clearing organizations** \(1,346,274,656\) [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)** \(27,821,011,566\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)** \(357,990,689\) [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** \(265,990,689\) [8770]