INITIAL
End Date: 2/14/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/15/2022
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**: 4,889,216,819 [7315]
   - **B. Securities (at market)**: 2,091,304,224 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,308,329,648 [7325]

3. **Exchange traded options**
   - Market value of open option contracts purchased on a foreign board of trade: 47,570,395 [7335]
   - Market value of open contracts granted (sold) on a foreign board of trade: -31,259,367 [7337]

4. **Net equity (deficit) (add lines 1., 2., and 3.)**: 8,275,161,719 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 2,750,649 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,277,912,368 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 8,277,912,368 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 303,548,260 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 389,912,187 [7520]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 816,975,235 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 106,617,616 [7560]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 8,187,759 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 4,199,141 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615]

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]

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**: 4,374,302,933 [7700]
   - **B. Securities**: 1,167,711,373 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 1,304,139,507 [7720]
   - **D. Value of long option contracts**: 47,570,395 [7730]
   - **E. Value of short option contracts**: -31,259,367 [7735]

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**: 8,491,896,039 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 213,983,671 [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**: 73,983,671 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash: 18,470,485,272 [7010]
   B. Securities (at market): 7,153,783,881 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   -2,330,099,054 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market: 1,536,623,916 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market: -1,029,286,234 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   23,801,507,781 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   605,868,822 [7045]
   Less: amount offset by customer securities: -605,110,959 [7047] 757,863 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   23,802,265,644 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash: 2,104,740,938 [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): 2,442,902,649 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash: 14,186,773,480 [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): 4,554,075,175 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   228,335,940 [7130]

10. Exchange traded options
    A. Value of open long option contracts: 1,536,623,916 [7132]
    B. Value of open short option contracts: -1,029,286,234 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity: 7,693,810 [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
    156,806,057 [7150]

13. Total amount in segregation (add lines 7 through 12)
    24,188,665,731 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    386,400,087 [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
    151,400,087 [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 9,400,781,604 [8500]
   B. Securities (at market) 9,899,514,182 [8510]

2. Net unrealized profit (loss) in open cleared swaps 7,786,866,217 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   300,610,042 [8560]
   Less: amount offset by customer owned securities -298,814,883 [8570] 1,795,159 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,088,957,162 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,359,124,214 [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) 11,002,426 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,668,277,501 [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) 9,888,511,756 [8650]

9. Net settlement from (to) derivatives clearing organizations 548,999,610 [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

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 27,475,915,507 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 386,958,345 [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 294,958,345 [8770]