INITIAL
End Date: 2/16/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/17/2022
Morgan Stanley & Co. LLC

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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**: 5,164,505,073 [7315]
   - **B. Securities (at market)**: 2,113,825,799 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,180,279,558 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 49,434,255 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -31,831,408 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,476,213,277 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 34,552,771 [7351]
   - Less: amount offset by customer owned securities: -33,544,623 [7352] 1,008,148 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,477,221,425 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 8,477,221,425 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 467,881,641 [7500]
   - B. Other banks qualified under Regulation 30.7: 351,330,293 [7520] 819,211,934 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 845,199,420 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 99,597,635 [7560] 944,797,055 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 8,089,336 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 4,924,673 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 13,014,009 [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: 4,548,327,115 [7700]
   - B. Securities: 1,169,028,744 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 1,175,354,886 [7720]
   - D. Value of long option contracts: 49,434,255 [7730]
   - E. Value of short option contracts: -31,831,408 [7735] 6,910,313,592 [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**: 8,687,336,590 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 210,115,165 [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**: 70,115,165 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $18,568,705,053
   - B. Securities (at market): $7,237,036,335

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Net unrealized profit (loss): -$2,072,499,925

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $1,616,475,799
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$1,008,013,157

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - Net equity (deficit): $24,341,704,105

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: -$408,550,561
   - Gross amount: $409,627,802

6. **Amount required to be segregated (add lines 4 and 5)**
   - Total amount in segregation: $24,342,781,346

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: $2,413,482,484
     - B. Securities representing investments of customers' funds (at market): $0
     - C. Securities held for particular customers or option customers in lieu of cash (at market): $2,710,330,953

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $14,257,880,825
   - B. Securities representing investments of customers' funds (at market): $0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $4,369,832,021

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - Net settlement: $202,584,339

10. **Exchange traded options**
    - A. Value of open long option contracts: $1,616,475,799
    - B. Value of open short option contracts: -$1,008,013,157

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $9,221,673
    - B. Securities representing investments of customers' funds (at market): $0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): $0

12. **Segregated funds on hand**
    - Total amount in segregation: $156,873,361

13. **Total amount in segregation (add lines 7 through 12)**
    - Total amount: $24,728,668,298

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Excess: $385,886,952

15. **Management Target Amount for Excess funds in segregation**
    - Management Target Amount: $235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: $150,886,952
# 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: **8,363,338,118**
   - B. Securities (at market): **9,832,830,271**

2. Net unrealized profit (loss) in open cleared swaps: **7,837,574,148**

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased: **0**
   - B. Market value of open cleared swaps option contracts granted (sold): **0**

4. Net Equity (deficit) (add lines 1, 2, and 3): **26,033,742,537**
   - Less: amount offset by customer owned securities: **1,499,643**

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): **26,035,242,180**

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: **2,225,843,497**
   - 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): **18,794,385**

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: **14,531,403,240**
   - 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): **9,814,035,886**

9. Net settlement from (to) derivatives clearing organizations: **-233,610,996**

10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts: **0**
    - B. Value of open cleared swaps short option contracts: **0**

11. Net equities with other FCMs
    - A. Net liquidating equity: **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**

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): **26,356,466,012**

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): **321,223,832**

15. Management Target Amount for Excess funds in cleared swaps segregated accounts: **92,000,000**

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management: **229,223,832**