INITIAL
End Date: 2/25/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/28/2022
Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

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FCM’s Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer segregated funds required between: 0% and 0%

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer secured funds required between: 0% and 0%

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0
- 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:** 5,493,144,730 [7315]
   b. **Securities (at market):** 2,104,067,310 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 718,597,891 [7325]

3. **Exchange traded options**
   a. Market value of open option contracts purchased on a foreign board of trade: 59,137,853 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -38,679,788 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   a. Cash: 8,336,267,996 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   a. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 8,339,241,267 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5):** 8,339,241,267 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:** 8,339,241,267 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   a. Banks located in the United States: 385,340,251 [7500]
   b. Other banks qualified under Regulation 30.7: 381,784,710 [7520] 767,124,961 [7530]

2. **Securities**
   a. In safekeeping with banks located in the United States: 838,943,415 [7540]
   b. In safekeeping with other banks qualified under Regulation 30.7: 99,888,867 [7560] 938,832,282 [7570]

3. **Equities with registered futures commission merchants**
   a. Cash: 9,710,394 [7580]
   b. Securities: 0 [7590]
   c. Unrealized gain (loss) on open futures contracts: 10,014,193 [7600]
   d. Value of long option contracts: 59,137,853 [7730]
   e. Value of short option contracts: -38,679,788 [7735] 6,827,560,076 [7740]

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: 4,933,283,285 [7700]
   b. Securities: 1,165,235,028 [7710]
   c. Unrealized gain (loss) on open futures contracts: 708,583,698 [7720]
   d. Value of long option contracts: 59,137,853 [7730]
   e. Value of short option contracts: -38,679,788 [7735] 6,827,560,076 [7740]

6. **Amounts with other depositories designated by a foreign board of trade**
   a. Cash: 0 [7760]
   b. Securities: 0 [7765]

7. **Segregated funds on hand**
   a. Total funds in separate section 30.7 accounts: 8,553,241,906 [7770]

8. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   a. Excess (deficiency) for Excess funds in separate section 30.7 accounts: 140,000,000 [7780]

9. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
   a. Excess (deficiency) funds: 74,000,639 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 18,659,548,635 [7010]
   - **B. Securities (at market)**: 7,432,739,438 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **-1,591,580,826** [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 1,408,976,737 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -926,638,197 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **24,983,045,787** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **653,452,619** [7045]
   - Less: amount offset by customer securities
   - **-642,019,313** [7047]
   - **11,433,306** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **24,994,479,093** [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**: 3,637,651,609 [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)**: 1,317,753,722 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 13,780,634,099 [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)**: 5,956,314,488 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **52,155,873** [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 1,408,976,737 [7132]
    - **B. Value of open short option contracts**: -926,638,197 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: -3,971,414 [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**
    - **158,671,228** [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - **25,381,548,145** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **387,069,052** [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**
    - **152,069,052** [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 9,719,519,663 [8500]
   B. Securities (at market) 9,917,210,646 [8510]

2. Net unrealized profit (loss) in open cleared swaps 7,276,534,011 [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) 26,913,264,320 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 47,732,778 [8560]
   Less: amount offset by customer owned securities -46,921,763 [8570] 811,015 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,914,075,335 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,319,750,120 [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) 12,494,615 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 12,547,464,641 [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) 9,904,716,031 [8650]


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) 27,246,665,627 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 332,590,292 [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 240,590,292 [8770]