INITIAL
End Date: 3/8/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/9/2022
Name of Company
Morgan Stanley & Co. LLC

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of customer segregated funds required: % ; or
c. Dollar amount range between: ; or
d. Percentage range of customer segregated funds required between: % and %.

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of customer secured funds required: % ; or
c. Dollar amount range between: ; or
d. Percentage range of customer secured funds required between: % and %.

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of cleared swaps customer collateral required: % ; or
c. Dollar amount range between: ; or
d. Percentage range of cleared swaps customer collateral required between: % and %.

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: 5,122,709,943 [7315]
   - B. Securities (at market): 2,161,476,408 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 2,799,027,364 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 271,089,106 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -245,028,444 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 10,109,274,377 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 82,069,214 [7351]
   - Less: amount offset by customer owned securities: -75,260,697 [7352]
   - 6,808,517 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 10,116,082,894 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 10,116,082,894 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 318,040,144 [7500]
   - B. Other banks qualified under Regulation 30.7: 717,530,983 [7520] 1,035,571,127 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 908,573,603 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 98,750,546 [7560] 1,007,324,149 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 11,603,959 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 17,727,222 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 29,331,181 [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: 4,320,885,933 [7700]
   - B. Securities: 1,154,152,259 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 2,781,300,142 [7720]
   - D. Value of long option contracts: 271,089,106 [7730]
   - E. Value of short option contracts: -245,028,444 [7735] 8,282,398,996 [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**: 10,354,625,453 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 238,542,559 [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**: 98,542,559 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash  18,221,332,914 [7010]
   B. Securities (at market)  8,012,881,507 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market  -157,100,270 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market  1,924,363,377 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,344,788,581 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)  26,656,688,947 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  859,172,742 [7045]
   Less: amount offset by customer securities -856,061,789 [7047] 3,110,953 [7050]

6. Amount required to be segregated (add lines 4 and 5)  26,659,799,900 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash  4,203,118,675 [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)  1,754,209,729 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash  15,086,639,297 [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)  6,085,601,317 [7120]


10. Exchange traded options
    A. Value of open long option contracts  1,924,363,377 [7132]
    B. Value of open short option contracts -1,344,788,581 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity  3,714,848 [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  173,070,461 [7150]

13. Total amount in segregation (add lines 7 through 12)  27,047,696,964 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  387,897,064 [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  152,897,064 [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: $12,389,534,446 [8500]
   - B. Securities (at market): $10,090,409,778 [8510]

2. Net unrealized profit (loss) in open cleared swaps: $5,144,943,420 [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): $27,624,887,644 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: $331,552,638 [8560]
   - Less: amount offset by customer owned securities: $(330,340,262) [8570]  $1,212,376 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $27,626,100,020 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $3,434,470,174 [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): $54,752,481 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $13,561,527,343 [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): $10,035,657,297 [8650]

9. Net settlement from (to) derivatives clearing organizations: $966,211,834 [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): $28,052,619,129 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): $426,519,109 [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: $334,519,109 [8770]