INITIAL
End Date: 3/10/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/11/2022
Morgan Stanley & Co. LLC

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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 and $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 and $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 and $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 5,311,916,103 [7315]
   
   B. Securities (at market) 2,203,866,298 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 2,206,759,437 [7325]

3. Exchange traded options
   
   a. Market value of open option contracts purchased on a foreign board of trade 262,291,757 [7335]
   
   b. Market value of open contracts granted (sold) on a foreign board of trade -237,911,204 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,746,742,391 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 83,241,812 [7352] 1,211,118 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,747,953,509 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,747,953,509 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   
   A. Banks located in the United States 240,381,497 [7500]
   
   B. Other banks qualified under Regulation 30.7 721,457,503 [7520] 961,839,000 [7530]

2. Securities
   
   A. In safekeeping with banks located in the United States 982,959,994 [7540]
   
   B. In safekeeping with other banks qualified under Regulation 30.7 88,867,473 [7560] 1,071,827,467 [7570]

3. Equities with registered futures commission merchants
   
   A. Cash 18,356,351 [7580]
   
   B. Securities 0 [7590]
   
   C. Unrealized gain (loss) on open futures contracts 10,634,054 [7600]
   
   D. Value of long option contracts 0 [7610]
   
   E. Value of short option contracts 0 [7615] 28,990,405 [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 4,599,769,897 [7700]
   
   B. Securities 1,131,858,832 [7710]
   
   C. Unrealized gain (loss) on open futures contracts 2,196,125,383 [7720]
   
   D. Value of long option contracts 262,291,757 [7730]
   
   E. Value of short option contracts -237,911,204 [7735] 7,952,134,665 [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 10,014,791,537 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 266,838,028 [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 126,838,028 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: $20,158,301,418
   - B. Securities (at market): $7,863,967,091

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-2,192,049,652

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $1,753,495,350
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $1,182,103,586

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $26,401,610,621

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $686,334,410
   - Less: amount offset by customer securities: $-680,860,651
   - Total: $5,473,759

6. **Amount required to be segregated (add lines 4 and 5)**
   - $26,407,084,380

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $2,582,413,365
   - 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): $1,613,175,172

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $15,618,365,850
   - 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): $6,082,838,582

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $150,380,252

10. **Exchange traded options**
    - A. Value of open long option contracts: $1,753,495,350
    - B. Value of open short option contracts: $-1,182,103,586

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $11,079,372
    - 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**
    - $167,953,337

13. **Total amount in segregation (add lines 7 through 12)**
    - $26,797,597,694

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $390,513,314

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: $155,513,314
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 [8500] 11,036,944,688
   B. Securities (at market) [8510] 9,986,241,730

2. Net unrealized profit (loss) in open cleared swaps [8520] 6,469,796,789

3. Cleared swaps options
   A. Market value of open cleared swaps option contracts purchased [8530] 0
   B. Market value of open cleared swaps option contracts granted (sold) [8540] 0

4. Net Equity (deficit) (add lines 1, 2, and 3) [8550] 27,492,983,207

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount [8560] 226,818,882
   Less: amount offset by customer owned securities [8570] -225,421,367
   [8580] 1,397,515

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) [8590] 27,494,380,722

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash [8600] 3,912,051,672
   B. Securities representing investments of cleared swaps customers' funds (at market) [8610] 0
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) [8620] 8,533,704

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash [8630] 13,495,722,649
   B. Securities representing investments of cleared swaps customers' funds (at market) [8640] 0
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) [8650] 9,977,708,026

9. Net settlement from (to) derivatives clearing organizations [8660] 512,516,600

10. Cleared swaps options
    A. Value of open cleared swaps long option contracts [8670] 0
    B. Value of open cleared swaps short option contracts [8680] 0

11. Net equities with other FCMs
    A. Net liquidating equity [8690] 0
    B. Securities representing investments of cleared swaps customers' funds (at market) [8700] 0
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) [8710] 0

12. Cleared swaps customer funds on hand
    A. Cash [8715] 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) [8720] 27,906,532,651

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) [8730] 412,151,929

15. Management Target Amount for Excess funds in cleared swaps segregated accounts [8760] 92,000,000

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management [8770] 320,151,929