INITIAL
End Date: 3/29/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/30/2022
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
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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
   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
   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
   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]
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#### 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

A. Cash | 4,586,226,343 [7315]
B. Securities (at market) | 2,282,993,956 [7317]

#### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 2,374,828,910 [7325]

#### 3. Exchange traded options

- Market value of open option contracts purchased on a foreign board of trade | 72,626,207 [7335]
- Market value of open contracts granted (sold) on a foreign board of trade | -56,246,234 [7337]

#### 4. Net equity (deficit) (add lines 1. 2. and 3.) | 9,260,429,162 [7345]

#### 5. Account liquidating to a deficit and account with a debit balances - gross amount

Less: amount offset by customer owned securities | -50,383,316 [7352] 780,106 [7354]

#### 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | 9,261,209,288 [7355]

#### 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - Banks located in the United States | 207,973,693 [7500]
   - Other banks qualified under Regulation 30.7 | 475,464,568 [7520] 683,438,261 [7530]

2. **Securities**
   - In safekeeping with banks located in the United States | 82,267,069 [7560] 1,132,598,277 [7570]
   - In safekeeping with other banks qualified under Regulation 30.7 | 0 [7580]

3. **Equities with registered futures commission merchants**
   - Cash | 29,761,161 [7590]
   - Securities | 0 [7600]
   - Unrealized gain (loss) on open futures contracts | 3,240,843 [7610]
   - Value of long option contracts | 0 [7615] 33,002,004 [7620]
   - Value of short option contracts | 0 [7630]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Cash | 0 [7640]
   - Securities | 0 [7650]
   - Amount due to (from) clearing organization - daily variation | 0 [7660]
   - Value of long option contracts | 0 [7670]
   - Value of short option contracts | 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - Cash | 4,132,824,131 [7700]
   - Securities | 1,150,395,679 [7710]
   - Unrealized gain (loss) on open futures contracts | 2,371,588,067 [7720]
   - Value of long option contracts | 72,626,207 [7730]
   - Value of short option contracts | -56,246,234 [7735] 7,671,187,850 [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** | 9,520,226,392 [7770]
9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** | 259,017,104 [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** | 119,017,104 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - Cash: 15,643,126,514 [7010]
   - Securities (at market): 8,694,216,083 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 2,895,825,252 [7030]

3. **Exchange traded options**
   - Add market value of open option contracts purchased on a contract market: 2,012,141,811 [7032]
   - Deduct market value of open option contracts granted (sold) on a contract market: -1,337,632,631 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 27,907,677,029 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 777,420,233 [7045]
   Less: amount offset by customer securities: -770,412,651 [7047] 7,007,582 [7050]
   = 7,007,582 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 27,914,684,611 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - Cash: 2,096,520,384 [7070]
     - Securities representing investments of customers' funds (at market): 0 [7080]
     - Securities held for particular customers or option customers in lieu of cash (at market): 2,684,364,696 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - Cash: 16,458,427,372 [7100]
   - Securities representing investments of customers' funds (at market): 0 [7110]
   - Securities held for particular customers or option customers in lieu of cash (at market): 5,848,917,050 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 367,235,346 [7130]

10. **Exchange traded options**
    - Value of open long option contracts: 2,012,141,811 [7132]
    - Value of open short option contracts: -1,337,632,631 [7133]

11. **Net equities with other FCMs**
    - Net liquidating equity: 10,407,484 [7140]
    - Securities representing investments of customers' funds (at market): 0 [7160]
    - Securities held for particular customers or option customers in lieu of cash (at market): 0 [7170]

12. **Segregated funds on hand**: 160,934,337 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: 28,301,315,849 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,631,238 [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**: 151,631,238 [7198]
### 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: $5,604,640,436 [8500]
   - B. Securities (at market): $10,018,062,384 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - $11,261,376,767 [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**
   - $26,884,079,587 [8550]

5. **Less: amount offset by customer owned securities**
   - $1,736,518 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $26,885,816,105 [8570]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $2,290,858,830 [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): $6,386,011 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $15,791,305,057 [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): $10,011,676,373 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - $-443,165,723 [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)**
    - $27,657,060,548 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $771,244,443 [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**
    - $679,244,443 [8770]