INITIAL
End Date: 11/30/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/1/2021
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
Contact Email Address: Ikram.shah@morganstanley.com

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
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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 5,989,838,882 [7315]
   B. Securities (at market) 1,724,338,690 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -823,201,918 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 32,878,867 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -21,521,672 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 6,902,332,849 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities 6,905,717,559 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5) 6,905,717,559 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line
   6. 6,905,717,559 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 578,609,504 [7500]
   B. Other banks qualified under Regulation 30.7 328,297,119 [7520] 906,909,623 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 455,582,599 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 76,343,091 [7560] 531,925,690 [7570]

3. Equities with registered futures commission merchants
   A. Cash 8,873,933 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -2,162,150 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 6,711,783 [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 5,294,159,897 [7700]
   B. Securities 1,192,413,001 [7710]
   C. Unrealized gain (loss) on open futures contracts -921,039,767 [7720]
   D. Value of long option contracts 32,878,867 [7730]
   E. Value of short option contracts -21,521,672 [7735] 5,676,890,326 [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 7,122,434,422 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
   Page 1 from Line 8) 216,716,863 [7380]
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
    76,716,863 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 16,188,267,956 [7010]
   B. Securities (at market) 7,676,982,339 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 79,034,138 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,203,700,376 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -832,609,624 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 24,315,375,185 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 711,016,864 [7045]
   Less: amount offset by customer securities -707,355,037 [7047] 3,661,827 [7050]

6. Amount required to be segregated (add lines 4 and 5) 24,319,037,012 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 1,729,656,923 [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) 3,197,793,071 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,808,558,599 [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) 4,329,692,281 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 115,533,142 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,203,700,376 [7132]
    B. Value of open short option contracts -832,609,624 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 4,081,610 [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 149,496,987 [7150]

13. Total amount in segregation (add lines 7 through 12) 24,705,903,365 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,866,353 [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 151,866,353 [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**
   - **Cash**: $14,440,063,421
   - **Securities (at market)**: $9,864,073,538

2. **Net unrealized profit (loss) in open cleared swaps**: $754,770,310

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

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: $25,058,907,269

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $117,445,446
   - **Less: amount offset by customer owned securities**: $116,580,255
   - **$865,191**

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $25,059,772,460

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **Cash**: $3,690,778,503
   - **Securities representing investments of cleared swaps customers' funds (at market)**: $0
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $10,194,919

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **Cash**: $12,400,823,281
   - **Securities representing investments of cleared swaps customers' funds (at market)**: $0
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $9,853,878,619

9. **Net settlement from (to) derivatives clearing organizations**: $-435,515,288

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

11. **Net equities with other FCMs**
    - **Net liquidating equity**: $0
    - **Securities representing investments of cleared swaps customers' funds (at market)**: $0
    - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $0

12. **Cleared swaps customer funds on hand**
    - **Cash**: $0
    - **Securities representing investments of cleared swaps customers' funds (at market)**: $0
    - **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)**: $25,520,160,034

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $460,387,574

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**: $368,387,574