INITIAL
End Date: 12/2/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/3/2021
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: ; or
b. Minimum percentage of customer segregated funds required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of customer segregated funds required between: % and %.

235,000,000
0 0
0 0
0 0

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: and; or
d. Percentage range of customer secured funds required between: % and %.

140,000,000
0 0
0 0
0 0

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: and; or
d. Percentage range of cleared swaps customer collateral required between: % and %.

92,000,000
0 0
0 0
0 0

Attach supporting documents CH
**INITIAL**

**End Date:** 12/2/2021  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 12/3/2021  

### 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:** 5,902,690,469 [7315]  
   - **B. Securities (at market):** 1,671,056,762 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** -710,127,855 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade:** 21,396,460 [7335]  
   - b. **Market value of open contracts granted (sold) on a foreign board of trade:** -13,427,831 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 6,871,588,005 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -73,132,843 [7352]  
   - **2,016,428** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 6,873,604,433 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 6,873,604,433 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 286,649,021 [7500]  
   - B. Other banks qualified under Regulation 30.7: 426,215,595 [7520]  
   - **712,864,616** [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 406,569,245 [7540]  
   - B. In safekeeping with other banks qualified under Regulation 30.7: 76,288,777 [7560]  
   - **482,858,022** [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 8,376,253 [7580]  
   - B. Securities: 0 [7590]  
   - C. Unrealized gain (loss) on open futures contracts: -3,895,805 [7600]  
   - D. Value of long option contracts: 0 [7610]  
   - E. Value of short option contracts: 0 [7615]  
   - **4,480,448** [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]  
   - 5,889,698,814 [7740]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 5,399,763,495 [7700]  
   - B. Securities: 1,188,198,741 [7710]  
   - C. Unrealized gain (loss) on open futures contracts: -706,232,051 [7720]  
   - D. Value of long option contracts: 21,396,460 [7730]  
   - E. Value of short option contracts: -13,427,831 [7735]  
   - **5,889,698,814** [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**
   - 7,089,901,900 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 216,297,467 [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**
    - 76,297,467 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>17,407,361,902</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>7,902,927,893</td>
</tr>
</tbody>
</table>

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>292,890,031</td>
</tr>
</tbody>
</table>

3. **Exchange traded options**
   
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>1,069,973,495</td>
</tr>
<tr>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-776,457,001</td>
</tr>
</tbody>
</table>

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>25,896,696,320</td>
</tr>
</tbody>
</table>

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>298,553,675</td>
</tr>
<tr>
<td>Less: amount offset by customer securities</td>
<td>-296,717,643</td>
</tr>
<tr>
<td></td>
<td>1,836,032</td>
</tr>
</tbody>
</table>

6. **Amount required to be segregated (add lines 4 and 5)**
   
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>25,898,532,352</td>
</tr>
</tbody>
</table>

7. **FUNDS IN SEGREGATED ACCOUNTS**
   
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>3,166,779,704</td>
</tr>
<tr>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>3,403,842,087</td>
</tr>
</tbody>
</table>

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>14,893,647,608</td>
</tr>
<tr>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>4,350,436,643</td>
</tr>
</tbody>
</table>

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>13,952,569</td>
</tr>
</tbody>
</table>

10. **Exchange traded options**
    
    | Description | Amount |
    |-------------|--------|
    | A. Value of open long option contracts | 1,069,973,495 |
    | B. Value of open short option contracts | -776,457,001 |

11. **Net equities with other FCMs**
    
    | Description | Amount |
    |-------------|--------|
    | A. Net liquidating equity | 17,637,856 |
    | 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**
    
    | Description | Amount |
    |-------------|--------|
    |            | 148,649,163 |

13. **Total amount in segregation (add lines 7 through 12)**
    
    | Description | Amount |
    |-------------|--------|
    |            | 26,288,462,124 |

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    
    | Description | Amount |
    |-------------|--------|
    |            | 389,929,772 |

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    
    | Description | Amount |
    |-------------|--------|
    | Excess      | 154,929,772 |
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 15,005,649,103 [8500]
   B. Securities (at market) 9,768,888,623 [8510]
2. Net unrealized profit (loss) in open cleared swaps 1,193,324,845 [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) 25,967,862,571 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 18,892,983 [8560]
   Less: amount offset by customer owned securities -16,419,086 [8570] 2,473,897 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,970,336,468 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,131,079,032 [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) 12,290,304 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 12,174,118,678 [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) 9,756,598,319 [8650]
9. Net settlement from (to) derivatives clearing organizations 298,525,598 [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) 26,372,611,931 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 402,275,463 [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 310,275,463 [8770]