INITIAL
End Date: 12/6/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/7/2021
Firm Name: Morgan Stanley & Co. LLC
Submit Date: 12/7/2021

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):
- 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
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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 6,007,678,539 [7315]
   B. Securities (at market) 1,682,378,118 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -459,750,160 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 31,142,468 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -18,167,603 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,243,281,362 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 53,112,819 [7351]
Less: amount offset by customer owned securities -51,973,471 [7352] 1,139,348 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,244,420,710 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,244,420,710 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 390,129,277 [7500]
   B. Other banks qualified under Regulation 30.7 359,895,689 [7520] 750,024,966 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 422,723,692 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 76,082,035 [7560] 498,805,727 [7570]

3. Equities with registered futures commission merchants
   A. Cash 7,031,085 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -2,010,508 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 5,020,577 [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 5,467,271,471 [7700]
   B. Securities 1,183,572,390 [7710]
   C. Unrealized gain (loss) on open futures contracts -457,739,652 [7720]
   D. Value of long option contracts 31,142,468 [7730]
   E. Value of short option contracts -18,167,603 [7735] 6,206,079,074 [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 7,459,930,344 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 215,509,634 [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 75,509,634 [7785]
### Daily Segregation - Segregation Statement

#### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)

1. **Net ledger balance**
   - A. Cash: $16,622,113,721 [7010]
   - B. Securities (at market): $7,811,129,248 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $672,156,930 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $1,042,978,630 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-753,352,898 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $25,395,025,631 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $585,908,841 [7045]
   - Less: amount offset by customer securities: $-584,752,046 [7047]
   - Excess: $1,156,795 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: $25,396,182,426 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**
     - Deposited in segregated funds bank accounts
       - A. Cash: $2,679,707,787 [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): $3,320,471,686 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $15,016,519,089 [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): $4,340,872,996 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $-22,592,933 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $1,042,978,630 [7132]
    - B. Value of open short option contracts: $-753,352,898 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $13,600,849 [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**: $149,784,566 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: $25,787,989,772 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $391,807,346 [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**: $156,807,346 [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 15,559,950,712 [8500]
   B. Securities (at market) 9,913,784,382 [8510]

2. Net unrealized profit (loss) in open cleared swaps 1,140,841,209 [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) 26,614,576,303 [8550]

5. Accounts liquidating to a deficit and accounts with
debit balances - gross amount 334,951,643 [8560]
Less: amount offset by customer owned securities -331,875,895 [8570] 3,075,748 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,617,652,051 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,963,123,127 [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) 28,789,721 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 12,356,785,196 [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) 9,884,994,661 [8650]

9. Net settlement from (to) derivatives clearing organizations 809,420,815 [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) 27,043,113,520 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 425,461,469 [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 333,461,469 [8770]