INITIAL
End Date: 12/10/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/13/2021
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: ; or 235,000,000
b. Minimum percentage of customer segregated funds required: ; or 0
   c. Dollar amount range between: and; or 0 0
d. Percentage range of customer segregated funds required between: % and%. 0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 140,000,000
b. Minimum percentage of customer secured funds required: ; or 0
   c. Dollar amount range between: and; or 0 0
d. Percentage range of customer secured funds required between: % and%. 0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 92,000,000
b. Minimum percentage of cleared swaps customer collateral required: ; or 0
   c. Dollar amount range between: and; or 0 0
d. Percentage range of cleared swaps customer collateral required between: % and%. 0 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

### 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

- **A. Cash**
  - Amount required to be set aside: $0 [7305]

- **B. Securities (at market)**
  - Amount required to be set aside: $1,678,107,219 [7317]

### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

- Amount required to be set aside: $296,611,627 [7325]

### 3. Exchange traded options

- **a. Market value of open option contracts purchased on a foreign board of trade**
  - Amount required to be set aside: $21,171,151 [7335]

- **b. Market value of open contracts granted (sold) on a foreign board of trade**
  - Amount required to be set aside: $14,183,730 [7337]

- **4. Net equity (deficit) (add lines 1, 2, and 3.)**
  - Amount required to be set aside: $7,252,737,589 [7345]

- **5. Account liquidating to a deficit and account with a debit balances - gross amount**
  - Less: amount offset by customer owned securities
  - Amount required to be set aside: $20,014,244 [7351]
  - $18,108,310 [7352]
  - $1,905,934 [7354]

- **6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
  - Amount required to be set aside: $7,254,643,523 [7355]

- **7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
  - Amount required to be set aside: $7,254,643,523 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

### 1. Cash in banks

- **A. Banks located in the United States**
  - Amount required to be set aside: $619,327,807 [7500]

- **B. Other banks qualified under Regulation 30.7**
  - Amount required to be set aside: $348,433,163 [7520]
  - $967,760,970 [7530]

### 2. Securities

- **A. In safekeeping with banks located in the United States**
  - Amount required to be set aside: $405,452,633 [7540]

- **B. In safekeeping with other banks qualified under Regulation 30.7**
  - Amount required to be set aside: $78,142,239 [7560]
  - $483,594,872 [7570]

### 3. Equities with registered futures commission merchants

- **A. Cash**
  - Amount required to be set aside: $6,202,451 [7580]

- **B. Securities**
  - Amount required to be set aside: $0 [7590]

- **C. Unrealized gain (loss) on open futures contracts**
  - Amount required to be set aside: $1,081,755 [7600]

- **D. Value of long option contracts**
  - Amount required to be set aside: $0 [7610]

- **E. Value of short option contracts**
  - Amount required to be set aside: $0 [7615]
  - $5,120,696 [7620]

### 4. Amounts held by clearing organizations of foreign boards of trade

- **A. Cash**
  - Amount required to be set aside: $0 [7640]

- **B. Securities**
  - Amount required to be set aside: $0 [7650]

- **C. Amount due to (from) clearing organization - daily variation**
  - Amount required to be set aside: $0 [7660]

- **D. Value of long option contracts**
  - Amount required to be set aside: $0 [7670]

- **E. Value of short option contracts**
  - Amount required to be set aside: $0 [7675]
  - $0 [7680]

### 5. Amounts held by members of foreign boards of trade

- **A. Cash**
  - Amount required to be set aside: $5,194,340,028 [7700]

- **B. Securities**
  - Amount required to be set aside: $1,194,512,347 [7710]

- **C. Unrealized gain (loss) on open futures contracts**
  - Amount required to be set aside: $295,529,872 [7720]

- **D. Value of long option contracts**
  - Amount required to be set aside: $21,171,151 [7730]

- **E. Value of short option contracts**
  - Amount required to be set aside: $14,183,730 [7735]
  - $6,100,309,924 [7740]

### 6. Amounts with other depositories designated by a foreign board of trade

- Amount required to be set aside: $0 [7760]

### 7. Segregated funds on hand

- Amount required to be set aside: $0 [7765]

### 8. Total funds in separate section 30.7 accounts

- Amount required to be set aside: $7,556,786,462 [7770]

### 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

- Amount required to be set aside: $302,142,939 [7780]

### 10. Management Target Amount for Excess funds in separate section 30.7 accounts

- Amount required to be set aside: $140,000,000 [7780]

### 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

- Amount required to be set aside: $162,142,939 [7785]
**Segregation Statement**

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

1. **Net ledger balance**
   - **A. Cash**
     - $16,362,338,271 [7010]
   - **B. Securities (at market)**
     - $7,676,759,440 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $1,078,199,477 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - $1,117,617,795 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - $737,836,521 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $25,497,078,462 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $132,216,261 [7045]
   - Less: amount offset by customer securities
     - $130,843,915 [7047] $1,372,346 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $25,498,450,808 [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - $2,686,258,645 [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)**
     - $3,361,286,941 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - $14,983,625,322 [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)**
     - $4,165,258,060 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $146,714,722 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - $1,117,617,795 [7132]
    - **B. Value of open short option contracts**
      - $737,836,521 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - $12,720,809 [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**
    - $150,214,439 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - $25,858,860,212 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $387,409,404 [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**
      - $152,409,404 [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 14,738,438,424 [8500]
   B. Securities (at market) 9,984,388,867 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   1,744,964,415 [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)
   26,467,791,706 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   90,973,546 [8560]
   Less: amount offset by customer owned securities -89,186,969 [8570] 1,786,577 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   26,469,578,283 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,668,619,993 [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) 15,402,936 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 12,840,238,160 [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) 9,968,985,931 [8650]

9. Net settlement from (to) derivatives clearing organizations 311,464,455 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    26,804,711,475 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    335,133,192 [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 243,133,192 [8770]