INITIAL
End Date: 12/14/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/15/2021
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Daily Segregation - Cover Page

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: 6,051,585,518 [7315]
   - B. Securities (at market): 1,665,440,100 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -417,350,164 [7325]

3. **Exchange traded options**
   a. Market value of open option contracts purchased on a foreign board of trade: 18,454,955 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -13,485,264 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,304,645,145 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 24,932,809 [7351]

   Less: amount offset by customer owned securities: -22,869,617 [7354]

   2,063,192 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,306,708,337 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,306,708,337 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 489,996,808 [7500]
   - B. Other banks qualified under Regulation 30.7: 261,755,453 [7520] 751,752,261 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 358,004,588 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 77,930,200 [7560] 435,934,788 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 6,084,842 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 169,435 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 6,254,277 [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: 5,511,146,632 [7700]
   - B. Securities: 1,229,505,312 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -417,519,599 [7720]
   - D. Value of long option contracts: 18,454,955 [7730]
   - E. Value of short option contracts: -13,485,264 [7735] 6,328,102,036 [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**: 7,522,043,362 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 215,335,025 [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**: 75,335,025 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **A. Cash**
     - 16,127,804,134 [7010]
   - **B. Securities (at market)**
     - 7,653,489,422 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 320,915,157 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 1,061,142,303 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -699,923,448 [7033]
   - **C. Net equity (deficit) (add lines 1, 2 and 3)**
     - 24,463,427,568 [7040]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 228,128,900 [7045]
   - Less: amount offset by customer securities
     - -226,943,217 [7047] 1,185,683 [7050]

5. **Amount required to be segregated (add lines 4 and 5)**
   - 24,464,613,251 [7060]

6. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Deposited in segregated funds bank accounts**
     - **Cash**
       - 1,565,910,939 [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)**
       - 3,313,331,874 [7090]
   - **B. Margins on deposit with derivatives clearing organizations of contract markets**
     - **Cash**
       - 14,982,074,686 [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)**
       - 4,190,962,463 [7120]
   - **C. Net settlement from (to) derivatives clearing organizations of contract markets**
     - 275,891,850 [7130]

7. **Exchange traded options**
   - **A. Value of open long option contracts**
     - 1,061,142,303 [7132]
   - **B. Value of open short option contracts**
     - -699,923,448 [7133]

8. **Net equities with other FCMs**
   - **A. Net liquidating equity**
     - 13,097,087 [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]

9. **Segregated funds on hand**
   - 149,195,085 [7150]

10. **Total amount in segregation (add lines 7 through 12)**
    - 24,851,682,839 [7180]

11. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 387,069,588 [7190]

12. **Management Target Amount for Excess funds in segregation**
    - 235,000,000 [7194]

13. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - 152,069,588 [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**
     - 15,120,747,980 [8500]
   - **B. Securities (at market)**
     - 9,932,234,032 [8510]
2. **Net unrealized profit (loss) in open cleared swaps**
   - 1,159,029,219 [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)**
   - 26,212,011,231 [8550]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - -49,151,089 [8560] 1,549,470 [8570]
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,213,560,701 [8590]
7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - **A. Cash**
     - 3,548,207,895 [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)**
     - 15,689,215 [8620]
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 12,846,363,391 [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)**
     - 9,916,544,817 [8650]
9. **Net settlement from (to) derivatives clearing organizations**
   - 284,088,277 [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)**
    - 26,610,893,595 [8720]
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 397,332,894 [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**
    - 305,332,894 [8770]