INITIAL
End Date: 12/16/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/17/2021
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 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
INITIAL

End Date: 12/16/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/17/2021

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 6,215,520,516 [7315]
   B. Securities (at market) 1,669,358,522 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -457,242,024 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 18,747,456 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -14,523,698 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,431,860,772 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -17,900,130 [7352] 2,560,817 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,434,421,589 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,434,421,589 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 457,044,871 [7500]
   B. Other banks qualified under Regulation 30.7 243,427,336 [7520] 700,472,207 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 367,836,259 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 74,385,117 [7560] 442,221,376 [7570]

3. Equities with registered futures commission merchants
   A. Cash 5,919,686 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 807,805 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 6,727,491 [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 5,725,301,592 [7700]
   B. Securities 1,227,137,146 [7710]
   C. Unrealized gain (loss) on open futures contracts -458,049,929 [7720]
   D. Value of long option contracts 18,747,456 [7730]
   E. Value of short option contracts -14,523,698 [7735] 6,498,612,667 [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 7,648,033,741 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 213,612,152 [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 73,612,152 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash
     - 16,540,050,109 [7010]
   - B. Securities (at market)
     - 7,359,028,077 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 735,900,346 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - 1,049,176,318 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - -689,225,219 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 24,994,619,631 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 211,641,746 [7045]
   - Less: amount offset by customer securities
     - -208,726,716 [7047] 2,915,030 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 24,997,534,661 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash
     - 2,620,170,925 [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)
     - 3,212,008,794 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - 15,134,511,742 [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)
     - 3,995,774,246 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -107,377,476 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
      - 1,049,176,318 [7132]
    - B. Value of open short option contracts
      - -689,225,219 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - 16,378,682 [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**
    - 151,245,037 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 25,382,663,049 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 385,128,388 [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 150,128,388 [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 15,710,483,446 [8500]
   B. Securities (at market) 10,050,716,577 [8510]

2. Net unrealized profit (loss) in open cleared swaps 117,008,977 [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) 25,878,209,000 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 127,285,567 [8560]
   Less: amount offset by customer owned securities -125,695,303 [8570] 1,590,264 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,879,799,264 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,177,891,176 [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) 9,642,082 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,413,705,039 [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) 10,041,074,495 [8650]

9. Net settlement from (to) derivatives clearing organizations -316,300,303 [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
    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) 26,326,012,489 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 446,213,225 [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 354,213,225 [8770]