INITIAL
End Date: 12/22/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
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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):
   a. Minimum dollar amount: $235,000,000
   b. Minimum percentage of customer segregated funds required: 0%
   c. Dollar amount range between: $0 and $0
   d. Percentage range of customer segregated funds required between: 0% and 0%

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

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

Attach supporting documents CH
**Daily Segregation - Secured Amounts**

Foreign Futures and Foreign Options Secured Amounts

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>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</td>
<td>0</td>
</tr>
</tbody>
</table>

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: 8,147,298,621
   - B. Securities (at market): 1,704,280,590

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - -1,019,814,247

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 20,281,229
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -17,759,819

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 8,834,286,374

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - Result: 76,290,693

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 8,910,577,067

Funds Deposited in Separate Regulation 30.7 Accounts

1. **Cash in banks**
   - A. Banks located in the United States: 1,439,529,635
   - B. Other banks qualified under Regulation 30.7: 216,650,185

2. **Securities**
   - A. In safekeeping with banks located in the United States: 401,335,045
   - B. In safekeeping with other banks qualified under Regulation 30.7: 75,039,968

3. **Equities with registered futures commission merchants**
   - A. Cash: 5,882,544
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: 949,206
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: 0
   - B. Securities: 0
   - C. Amount due to (from) clearing organization - daily variation: 0
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 6,752,933,611
   - B. Securities: 1,227,905,577
   - C. Unrealized gain (loss) on open futures contracts: -1,020,763,452
   - D. Value of long option contracts: 20,281,229
   - E. Value of short option contracts: -17,759,819

6. **Amounts with other depositories designated by a foreign board of trade**
   - 0

7. **Segregated funds on hand**
   - 0

8. **Total funds in separate section 30.7 accounts**
   - 9,101,983,729

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 191,406,662

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    - 140,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - 51,406,662
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>17,126,664,011 [7010]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>6,959,053,306 [7020]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>733,051,236 [7030]</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>1,089,711,292 [7032]</td>
</tr>
<tr>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-723,584,910 [7033]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>25,184,894,935 [7040]</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>211,772,641 [7045]</td>
</tr>
<tr>
<td>Less: amount offset by customer securities</td>
<td>-204,525,685 [7047] 7,246,956 [7050]</td>
</tr>
<tr>
<td>6. Amount required to be segregated (add lines 4 and 5)</td>
<td>25,192,141,891 [7060]</td>
</tr>
<tr>
<td>7. Deposited in segregated funds bank accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>3,114,316,977 [7070]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0 [7080]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>3,172,065,309 [7090]</td>
</tr>
<tr>
<td>8. Margins on deposit with derivatives clearing organizations of contract markets</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>14,917,330,820 [7100]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0 [7110]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>3,635,582,271 [7120]</td>
</tr>
<tr>
<td>9. Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>231,228,920 [7130]</td>
</tr>
<tr>
<td>10. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Value of open long option contracts</td>
<td>1,089,711,292 [7132]</td>
</tr>
<tr>
<td>B. Value of open short option contracts</td>
<td>-723,584,910 [7133]</td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>12,384,520 [7140]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0 [7160]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>0 [7170]</td>
</tr>
<tr>
<td>12. Segregated funds on hand</td>
<td>151,405,726 [7150]</td>
</tr>
<tr>
<td>13. Total amount in segregation (add lines 7 through 12)</td>
<td>25,600,440,925 [7180]</td>
</tr>
<tr>
<td>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>408,299,034 [7190]</td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in segregation</td>
<td>235,000,000 [7194]</td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in segregation over (under) Management Target Amount</td>
<td>173,299,034 [7198]</td>
</tr>
</tbody>
</table>

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**Firm Name:** Morgan Stanley & Co. LLC

**Form:** Daily Seg - FOCUS II

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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 15,409,393,325 [8500]
   B. Securities (at market) 10,199,299,209 [8510]
2. Net unrealized profit (loss) in open cleared swaps 713,573,100 [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) 26,322,265,634 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 35,322,962 [8560]
   Less: amount offset by customer owned securities -33,133,958 [8570] 2,189,004 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,324,454,638 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,375,738,970 [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) 10,302,926 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,027,054,486 [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) 10,188,996,283 [8650]
9. Net settlement from (to) derivatives clearing organizations -35,323,700 [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) 26,566,768,965 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 242,314,327 [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 150,314,327 [8770]