INITIAL
End Date: 12/24/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/27/2021
Morgan Stanley & Co. LLC

Ikram Shah
212-276-0963
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**

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**: 6,216,780,452 [7315]
   - **B. Securities (at market)**: 1,768,464,730 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 44,777,280 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 21,333,551 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -18,305,136 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,033,050,877 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -30,545,699 [7352] 16,657,301 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,049,708,178 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 249,974,611 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 763,084,992 [7520] 1,013,059,603 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 462,532,405 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 77,767,715 [7560] 540,300,120 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 6,053,066 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 1,909,059 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 7,962,125 [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**: 5,432,171,958 [7700]
   - **B. Securities**: 1,228,164,607 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 42,868,221 [7720]
   - **D. Value of long option contracts**: 21,333,551 [7730]
   - **E. Value of short option contracts**: -18,305,136 [7735] 6,706,233,201 [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**: 8,267,555,049 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **Excess (deficiency) Set Aside for Secured Amount**: 217,846,871 [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**: 77,846,871 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - A. Cash: 16,746,487,581 [7010]
   - B. Securities (at market): 6,926,207,289 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 1,048,433,388 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,001,893,377 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -573,440,646 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,149,580,989 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 240,538,348 [7045]
   - Less: amount offset by customer securities: -240,043,420 [7047] 494,928 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,150,075,917 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 3,311,644,101 [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): 3,139,215,758 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,834,991,566 [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): 3,634,842,517 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 24,267,644 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 1,001,893,377 [7132]
    - B. Value of open short option contracts: -573,440,646 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 11,044,800 [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**: 152,149,014 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: 25,536,608,131 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,532,214 [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: 151,532,214 [7198]
**Daily Segregation - Swaps Statement**

**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: $15,339,795,383
   - B. Securities (at market): $10,159,710,204


3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased: $0
   - B. Market value of open cleared swaps option contracts granted (sold): $0

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount: $107,926,238
   - Less: amount offset by customer owned securities: $105,731,169
   - Net: $2,195,069

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $26,609,895,095

6. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $3,716,544,434
   - 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): $8,697,279

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $12,910,239,791
   - 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): $10,151,012,925

8. Net settlement from (to) derivatives clearing organizations: $51,923,362

9. Cleared swaps options
   - A. Value of open cleared swaps long option contracts: $0
   - B. Value of open cleared swaps short option contracts: $0

10. Net equities with other FCMs
    - A. Net liquidating equity: $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

11. 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

12. Total amount in cleared swaps customer segregation (add lines 7 through 12): $26,838,417,791

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): $228,522,696

14. Management Target Amount for Excess funds in cleared swaps segregated accounts: $92,000,000

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management: $136,522,696