INITIAL
End Date: 12/27/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/28/2021
Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

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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: 6,283,060,357 [7315]
   - B. Securities (at market): 1,774,724,690 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 242,383,496

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 23,024,386 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -17,884,707 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,305,308,222

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 1,262,096 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,306,570,318 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 8,306,570,318 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 348,564,889 [7500]
   - B. Other banks qualified under Regulation 30.7: 661,475,906 [7520] 1,010,040,795 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 466,618,989 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 77,448,044 [7560] 544,067,033 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 6,028,013 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,150,976 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 8,178,989 [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: 5,484,388,776 [7700]
   - B. Securities: 1,230,657,657 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 240,232,520 [7720]
   - D. Value of long option contracts: 23,024,386 [7730]
   - E. Value of short option contracts: -17,884,707 [7735] 6,960,418,632 [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**
   - 8,522,705,449 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 216,135,131 [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**
    - 76,135,131 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: $15,748,712,847 [7010]
   - **Securities (at market)**: $6,924,501,791 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **Cash**: $2,109,457,104 [7030]

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: $1,072,573,188 [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -$571,692,905 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **Cash**: $25,283,552,025 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Cash**: $182,126,881 [7045]
   - **Less: amount offset by customer securities**: -$181,620,690 [7047] 506,191 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **Cash**: $25,284,058,216 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **Cash**: $3,185,548,413 [7070]
   - **Securities representing investments of customers’ funds (at market)**: 0 [7080]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: $3,091,028,787 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: $14,835,107,783 [7100]
   - **Securities representing investments of customers’ funds (at market)**: 0 [7110]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: $3,681,012,283 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **Cash**: $215,280,118 [7130]

10. **Exchange traded options**
    - **Value of open long option contracts**: $1,072,573,188 [7132]
    - **Value of open short option contracts**: -$571,692,905 [7133]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: $9,331,649 [7140]
    - **Securities representing investments of customers’ funds (at market)**: 0 [7160]
    - **Securities held for particular customers or option customers in lieu of cash (at market)**: 0 [7170]

12. **Segregated funds on hand**
    - **Cash**: $152,460,721 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - **Cash**: $25,670,650,037 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **Cash**: $386,591,821 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - **Cash**: $235,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: $151,591,821 [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 14,975,500,461 [8500]
   B. Securities (at market) 10,106,067,397 [8510]

2. Net unrealized profit (loss) in open cleared swaps 1,116,765,891 [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) 26,198,333,749 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 19,249,996 [8560]
   Less: amount offset by customer owned securities -17,096,223 [8570] 2,153,773 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,200,487,522 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,317,930,659 [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) 8,826,568 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,017,244,189 [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) 10,097,240,829 [8650]

9. Net settlement from (to) derivatives clearing organizations 29,485,055 [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) 26,470,727,300 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 270,239,778 [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 178,239,778 [8770]