INITIAL
End Date: 12/30/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/31/2021
Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

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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 5,318,566,585 [7315]
   B. Securities (at market) 1,797,964,568 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 892,368,635 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 21,130,998 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -15,121,066 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,014,909,720 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -15,407,222 [7352] 834,791 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,015,744,511 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,015,744,511 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 553,341,495 [7500]
   B. Other banks qualified under Regulation 30.7 295,750,740 [7520] 849,092,235 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 484,587,765 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 82,033,116 [7560] 566,620,881 [7570]

3. Equities with registered futures commission merchants
   A. Cash 6,015,673 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,826,615 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,842,288 [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 4,760,844,695 [7700]
   B. Securities 1,231,343,687 [7710]
   C. Unrealized gain (loss) on open futures contracts 890,542,020 [7720]
   D. Value of long option contracts 21,130,998 [7730]
   E. Value of short option contracts -15,121,066 [7735] 6,888,740,334 [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 8,312,295,738 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 296,551,227 [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 156,551,227 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash: \[15,214,297,260\] [7010]
   - B. Securities (at market): \[6,899,177,562\] [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market:
   \[1,648,047,388\] [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: \[920,995,371\] [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \[-335,317,436\] [7033]

4. Net equity (deficit) (add lines 1, 2 and 3):
   \[24,346,300,145\] [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount:
   \[137,182,796\] [7045]
   - Less: amount offset by customer securities: \[-136,928,514\] [7047] \[254,282\] [7050]

6. Amount required to be segregated (add lines 4 and 5):
   \[24,346,554,427\] [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   - A. Cash: \[2,527,097,457\] [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): \[3,085,498,769\] [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: \[14,868,035,601\] [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): \[3,661,236,282\] [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets:
   \[-154,155,835\] [7130]

10. Exchange traded options
    - A. Value of open long option contracts: \[920,995,371\] [7132]
    - B. Value of open short option contracts: \[-335,317,436\] [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: \[7,375,252\] [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:
    \[152,442,511\] [7150]

13. Total amount in segregation (add lines 7 through 12):
    \[24,732,307,972\] [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13):
    \[385,753,545\] [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: \[150,753,545\] [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 14,487,232,544 [8500]
   B. Securities (at market) 10,095,396,974 [8510]

2. Net unrealized profit (loss) in open cleared swaps 1,581,111,109 [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) 26,163,740,627 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities
   30,118,380 [8560]
   -28,852,031 [8570] 1,266,349 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,165,006,976 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,978,717,962 [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) 9,401,741 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,468,708,713 [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) 10,085,995,233 [8650]

9. Net settlement from (to) derivatives clearing organizations -172,868,471 [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) 26,369,955,178 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 204,948,202 [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 112,948,202 [8770]