INITIAL
End Date: 1/17/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/18/2022
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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
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### 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**: 5,268,250,790 [7315]
   - **B. Securities (at market)**: 1,898,569,188 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,078,074,720 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 25,156,149 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -14,781,782 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,255,269,065 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -48,371,810 [7352]
   - **6,349,593** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,261,618,658 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 8,261,618,658 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 429,045,191 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 813,872,110 [7520] 1,242,917,301 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 509,759,053 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 119,265,233 [7560] 629,024,286 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 6,376,996 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 1,987,018 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 8,364,014 [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**: 4,244,990,211 [7700]
   - **B. Securities**: 1,269,544,902 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 1,076,087,702 [7720]
   - **D. Value of long option contracts**: 25,156,149 [7730]
   - **E. Value of short option contracts**: -14,781,782 [7735] 6,600,997,182 [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**: 8,481,302,783 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 219,684,125 [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**: 79,684,125 [7785]
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### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: $16,755,024,336
   - B. Securities (at market): $6,825,719,607

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - $-90,403,194

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: $1,216,207,669
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $681,478,312

4. Net equity (deficit) (add lines 1, 2 and 3)
   - $24,025,070,106

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer securities

6. Amount required to be segregated (add lines 4 and 5)
   - $24,029,160,249

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: $2,389,321,162
   - B. Securities representing investments of customers' funds (at market): $0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $2,411,919,017

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: $14,342,358,976
   - B. Securities representing investments of customers' funds (at market): $0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $4,260,755,163

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - $322,674,758

10. Exchange traded options
    - A. Value of open long option contracts
    - B. Value of open short option contracts
    - $-681,478,312

11. Net equities with other FCMs
    - A. Net liquidating equity
    - B. Securities representing investments of customers' funds (at market): $0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): $0

12. Segregated funds on hand
    - $153,045,427

13. Total amount in segregation (add lines 7 through 12)
    - $24,419,128,671

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - $389,968,422

15. Management Target Amount for Excess funds in segregation
    - $235,000,000

16. Excess (deficiency) funds in segregation over (under) Management Target Amount
    - Excess: $154,968,422
# 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**: 12,495,090,321
   - **B. Securities (at market)**: 9,928,403,903

2. **Net unrealized profit (loss) in open cleared swaps**: 4,041,136,496

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. **Net Equity (deficit) (add lines 1, 2, and 3)**: 26,464,630,720

   - Less: amount offset by customer owned securities
     - **2,516,674**

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 26,467,147,394

## Funds in Cleared Swaps Customer Segregated Accounts

6. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: 2,683,763,916
   - **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)**: 14,159,031

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: 13,333,952,774
   - **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)**: 9,914,244,872

8. **Net settlement from (to) derivatives clearing organizations**: 755,549,710

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. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 26,701,670,303

12. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 234,522,909

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

14. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: 142,522,909