INITIAL
End Date: 10/1/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/4/2021
INITIAL
End Date: 10/1/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/4/2021

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: ; or 235,000,000
- b. Minimum percentage of customer segregated funds required: % ; or 0
- c. Dollar amount range between: and; or 0 0
- d. Percentage range of customer segregated funds required between: % and%. 0 0

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

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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**
     - 5,635,542,701 [7315]
   - **B. Securities (at market)**
     - 1,943,544,783 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 33,196,942 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**
     - 40,966,729 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**
     - -20,625,600 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 7,632,625,555 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - 83,100,512 [7351]

   **Less: amount offset by customer owned securities**
   - -81,692,431 [7354]

   **1,408,081** [7356]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 7,634,033,636 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 7,634,033,636 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. **Banks located in the United States**
     - 453,421,360 [7500]
   - B. **Other banks qualified under Regulation 30.7**
     - 281,048,180 [7520] 734,469,540 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - 502,580,920 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - 60,028,419 [7560] 562,609,339 [7570]

3. **Equities with registered futures commission merchants**
   - A. **Cash**
     - 12,684,086 [7580]
   - B. **Securities**
     - 0 [7590]
   - C. **Unrealized gain (loss) on open futures contracts**
     - -559,761 [7600]
   - D. **Value of long option contracts**
     - 0 [7610]
   - E. **Value of short option contracts**
     - 0 [7615] 12,124,325 [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**
     - 5,100,207,408 [7700]
   - B. **Securities**
     - 1,380,935,444 [7710]
   - C. **Unrealized gain (loss) on open futures contracts**
     - 33,756,704 [7720]
   - D. **Value of long option contracts**
     - 40,966,729 [7730]
   - E. **Value of short option contracts**
     - -20,625,600 [7735] 6,535,240,685 [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**
   - 7,844,443,889 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 210,410,253 [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**
    - 70,410,253 [7785]
---

**Segregation Statement**

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

1. **Net ledger balance**
   - **A. Cash:** 18,823,369,716 [7010]
   - **B. Securities (at market):** 7,870,441,609 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market:** -1,131,458,108 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market:** 1,830,210,180 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market:** -1,464,376,237 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3):** 25,928,187,160 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount:** 419,992,821 [7045]
   - **Less: amount offset by customer securities:** -418,800,162 [7047] 1,192,659 [7050]

6. **Amount required to be segregated (add lines 4 and 5):** 25,929,379,819 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash:** 2,353,275,527 [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):** 3,302,263,970 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash:** 15,358,283,855 [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):** 4,420,285,200 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets:** 354,807,989 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts:** 1,830,210,180 [7132]
    - **B. Value of open short option contracts:** -1,464,376,237 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity:** 12,225,189 [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:** 147,892,439 [7150]

13. **Total amount in segregation (add lines 7 through 12):** 26,314,868,112 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13):** 385,488,293 [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:** 150,488,293 [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**
   - Cash: 14,880,781,690
   - Securities (at market): 10,314,284,401

2. **Net unrealized profit (loss) in open cleared swaps**
   - 12,320,527

3. **Cleared swaps options**
   - Market value of open cleared swaps option contracts purchased: 0
   - Market value of open cleared swaps option contracts granted (sold): 0
   - Net Equity (deficit) (add lines 1, 2, and 3): 25,207,386,618

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 88,359,185
   - Less: amount offset by customer owned securities: -85,690,839
   - Net: 2,668,346

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,210,054,964

**Funds in Cleared Swaps Customer Segregated Accounts**

6. **Deposited in cleared swaps customer segregated accounts at banks**
   - Cash: 3,480,567,526
   - Securities representing investments of cleared swaps customers' funds (at market): 0
   - Securities held for particular cleared swaps customers in lieu of cash (at market): 9,860,200

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - Cash: 12,089,740,231
   - Securities representing investments of cleared swaps customers' funds (at market): 0
   - Securities held for particular cleared swaps customers in lieu of cash (at market): 10,304,424,201

8. **Net settlement from (to) derivatives clearing organizations**
   - -381,152,839

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

10. **Net equities with other FCMs**
   - Net liquidating equity: 0
   - Securities representing investments of cleared swaps customers' funds (at market): 0
   - Securities held for particular cleared swaps customers in lieu of cash (at market): 0

11. **Cleared swaps customer funds on hand**
   - Cash: 0
   - Securities representing investments of cleared swaps customers' funds (at market): 0
   - 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)**
    - 25,503,439,319

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 293,384,355

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**
    - 201,384,355