INITIAL
End Date: 10/5/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/6/2021
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: ; 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: 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: 5,773,876,601 [7315]
   - **B. Securities (at market)**: 1,929,655,918 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 137,000,046 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**: 47,726,317 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**: -24,764,885 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,863,493,997 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -46,144,381 [7352] 2,077,194 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,865,571,191 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,865,571,191 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 628,263,535 [7500]
   - B. Other banks qualified under Regulation 30.7: 254,776,093 [7520] 883,039,628 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 499,202,626 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 62,106,272 [7560] 561,308,898 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 12,634,469 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -509,929 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 12,124,540 [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: 5,098,965,643 [7700]
   - B. Securities: 1,368,347,021 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 137,509,974 [7720]
   - D. Value of long option contracts: 47,726,317 [7730]
   - E. Value of short option contracts: -24,764,885 [7735] 6,627,784,070 [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**: 8,084,257,136 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 218,685,945 [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**: 78,685,945 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash** 19,191,222,118 [7010]
   - **B. Securities (at market)** 7,731,175,749 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** -1,306,899,864 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** 2,226,989,573 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -1,858,721,398 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 25,983,766,178 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 532,581,440 [7045]
   - Less: amount offset by customer securities -530,963,665 [7047] 1,617,775 [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 25,985,383,953 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash** 2,945,707,287 [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)** 3,225,881,025 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash** 15,425,164,730 [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)** 4,357,465,382 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** -109,347,281 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts** 2,226,989,573 [7132]
    - **B. Value of open short option contracts** -1,858,721,398 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity** 9,832,304 [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** 147,829,342 [7150]

13. **Total amount in segregation (add lines 7 through 12)** 26,370,800,964 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 385,417,011 [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** 150,417,011 [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: 15,454,215,142 [8500]
   - B. Securities (at market): 10,177,766,091 [8510]

2. Net unrealized profit (loss) in open cleared swaps: 160,925,345 [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): 25,792,906,578 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: -176,163,144 [8560]
   - 1,481,936 [8570]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 25,794,388,514 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 3,438,837,367 [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): 6,248,313 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 12,116,920,795 [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): 10,171,517,778 [8650]

9. Net settlement from (to) derivatives clearing organizations: 347,141,640 [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 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12): 26,080,665,893 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 286,277,379 [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: 194,277,379 [8770]