INITIAL
End Date: 10/6/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/7/2021
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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
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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
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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 5,603,671,352 [7315]
   B. Securities (at market) 1,940,573,514 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -109,772,273 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 47,161,771 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -30,608,171 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,451,026,193 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -77,534,316 [7352] 1,622,114 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,452,648,307 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,452,648,307 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 513,560,859 [7500]
   B. Other banks qualified under Regulation 30.7 229,093,518 [7520] 742,654,377 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 509,425,692 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 62,092,218 [7560] 571,517,910 [7570]

3. Equities with registered futures commission merchants
   A. Cash 12,647,922 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -834,249 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 11,813,673 [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 5,113,096,657 [7700]
   B. Securities 1,369,055,604 [7710]
   C. Unrealized gain (loss) on open futures contracts -108,938,024 [7720]
   D. Value of long option contracts 47,161,771 [7730]
   E. Value of short option contracts -30,608,171 [7735] 6,389,767,837 [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 7,715,753,797 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 263,105,490 [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 123,105,490 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $18,356,504,728
   - B. Securities (at market): $7,817,925,871

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-1,465,563,187

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $1,914,540,341
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-1,553,845,512

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $25,069,562,241

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $525,300,431
   - Less: amount offset by customer securities: $-525,017,288
   - $283,143

6. **Amount required to be segregated (add lines 4 and 5)**
   - $25,069,845,384

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $1,534,926,049
   - 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): $3,319,146,919

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $15,428,863,212
   - 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): $4,350,844,447

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $301,554,464

10. **Exchange traded options**
    - A. Value of open long option contracts: $1,914,540,341
    - B. Value of open short option contracts: $-1,553,845,512

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $13,536,974
    - 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**
    - $147,934,505

13. **Total amount in segregation (add lines 7 through 12)**
    - $25,457,501,399

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $387,656,015

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: $152,656,015
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 15,247,584,390  [8500]
   B. Securities (at market) 10,191,725,634  [8510]

2. Net unrealized profit (loss) in open cleared swaps 1,786,756,748  [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) 25,617,985,772  [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 32,002,841  [8560]
   Less: amount offset by customer owned securities -30,800,966  [8570]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,619,187,647  [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,609,122,562  [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) 3,527,334  [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 12,084,687,112  [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) 10,188,198,300  [8650]

9. Net settlement from (to) derivatives clearing organizations 21,633,854  [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) 25,907,169,162  [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 287,981,515  [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
    195,981,515  [8770]