INITIAL
End Date: 10/7/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/8/2021
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
**INITIAL**

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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.

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td></td>
<td>0 [7305]</td>
</tr>
</tbody>
</table>

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   
   A. Cash | $5,881,243,221 | [7315] |
   B. Securities (at market) | $1,888,921,309 | [7317] |

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | $154,446,715 | [7325] |

3. Exchange traded options
   
   a. Market value of open option contracts purchased on a foreign board of trade | $44,745,442 | [7335] |
   b. Market value of open contracts granted (sold) on a foreign board of trade | $-25,731,974 | [7337] |

4. Net equity (deficit) (add lines 1. 2. and 3.) | $7,943,624,713 | [7345] |

5. Account liquidating to a deficit and account with a debit balances - gross amount
   
   Less: amount offset by customer owned securities | $58,634,769 | [7351] |
   | $-57,164,232 | [7352] |
   | $1,470,537 | [7354] |

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | $7,945,095,250 | [7355] |

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | $7,945,095,250 | [7360] |

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   
   A. Banks located in the United States | $468,896,094 | [7500] |
   B. Other banks qualified under Regulation 30.7 | $343,559,130 | [7520] |

2. Securities
   
   A. In safekeeping with banks located in the United States | $505,397,350 | [7540] |
   B. In safekeeping with other banks qualified under Regulation 30.7 | $61,997,844 | [7560] |

3. Equities with registered futures commission merchants
   
   A. Cash | $12,640,066 | [7580] |
   B. Securities | $0 | [7590] |
   C. Unrealized gain (loss) on open futures contracts | $-1,449,211 | [7600] |
   D. Value of long option contracts | $0 | [7610] |
   E. Value of short option contracts | $0 | [7615] |

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] |

5. Amounts held by members of foreign boards of trade
   
   A. Cash | $5,273,952,630 | [7700] |
   B. Securities | $1,321,526,114 | [7710] |
   C. Unrealized gain (loss) on open futures contracts | $155,895,926 | [7720] |
   D. Value of long option contracts | $44,745,442 | [7730] |
   E. Value of short option contracts | $-25,731,974 | [7735] |

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 | $8,161,429,411 | [7770] |

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | $216,334,161 | [7780] |

10. Management Target Amount for Excess funds in separate section 30.7 accounts | $140,000,000 | [7785] |

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | $6,334,161 | [7785] |
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash:** 18,756,715,954 [7010]
   - **B. Securities (at market):** 7,587,257,202 [7020]
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market:** -1,140,288,080 [7030]
3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market:** 1,813,053,309 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market:** -1,497,011,777 [7033]
4. **Net equity (deficit) (add lines 1, 2 and 3):** 25,519,726,608 [7040]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount:** 601,870,550 [7045]
   - **Less: amount offset by customer securities:** -601,746,662 [7047]
      - **123,888** [7050]
6. **Amount required to be segregated (add lines 4 and 5):** 25,519,850,496 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash:** 2,823,018,869 [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):** 3,098,781,279 [7090]
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash:** 15,415,964,286 [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):** 4,340,533,005 [7120]
9. **Net settlement from (to) derivatives clearing organizations of contract markets:** -246,250,416 [7130]
10. **Exchange traded options**
    - **A. Value of open long option contracts:** 1,813,053,309 [7132]
    - **B. Value of open short option contracts:** -1,497,011,777 [7133]
11. **Net equities with other FCMs**
    - **A. Net liquidating equity:** 11,370,078 [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:** 147,942,918 [7150]
13. **Total amount in segregation (add lines 7 through 12):** 25,907,401,551 [7180]
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13):** 387,551,055 [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:** 152,551,055 [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**: 15,026,423,900 [8500]
   - B. **Securities (at market)**: 10,223,089,477 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 497,662,194 [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)**: 25,747,175,571 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -212,386,524 [8570] 1,194,014 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 25,748,369,585 [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. **Cash**: 3,282,995,533 [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)**: 6,376,133 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. **Cash**: 12,167,527,746 [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)**: 10,216,713,344 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 352,640,790 [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)**: 26,026,253,546 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 277,883,961 [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**: 185,883,961 [8770]