INITIAL
End Date: 10/8/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/11/2021
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
## 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 5,636,138,991 [7315]
   - B. Securities (at market) 1,944,128,659 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 191,244,107 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 40,726,649 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -21,644,106 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 7,790,594,300 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount** 63,777,034 [7351]
   - Less: amount offset by customer owned securities -54,202,100 [7352] 9,574,934 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 7,800,169,234 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 7,800,169,234 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States 302,878,654 [7500]
   - B. Other banks qualified under Regulation 30.7 364,629,651 [7520] 667,508,305 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 559,717,318 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 61,637,856 [7560] 621,355,174 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 12,565,475 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts -2,215,299 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 10,350,176 [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 5,173,032,201 [7700]
   - B. Securities 1,322,773,486 [7710]
   - C. Unrealized gain (loss) on open futures contracts 193,459,406 [7720]
   - D. Value of long option contracts 40,726,649 [7730]
   - E. Value of short option contracts -21,644,106 [7735] 6,708,347,636 [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** 8,007,561,291 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 207,392,057 [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** 67,392,057 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

|   | Amount in Segregation
|---|------------------------|
| 1. | Net ledger balance
|   | A. Cash 18,257,440,318 [7010]
|   | B. Securities (at market) 7,760,464,619 [7020]
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market -1,330,777,054 [7030]
| 3. | Exchange traded options
|   | A. Add market value of open option contracts purchased on a contract market 1,796,779,123 [7032]
|   | B. Deduct market value of open option contracts granted (sold) on a contract market -1,436,186,198 [7033]
| 4. | Net equity (deficit) (add lines 1, 2 and 3) 25,047,720,808 [7040]
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount 497,343,541 [7045]
|   | Less: amount offset by customer securities -495,655,243 [7047] 1,688,298 [7050]
| 6. | Amount required to be segregated (add lines 4 and 5) 25,049,409,106 [7060]
| 7. | Deposited in segregated funds bank accounts
|   | A. Cash 2,062,045,469 [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) 3,277,118,425 [7090]
| 8. | Margins on deposit with derivatives clearing organizations of contract markets
|   | A. Cash 15,403,138,815 [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) 4,335,491,193 [7120]
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets -162,926,201 [7130]
| 10. | Exchange traded options
|   | A. Value of open long option contracts 1,796,779,123 [7132]
|   | B. Value of open short option contracts -1,436,186,198 [7133]
| 11. | Net equities with other FCMs
|   | A. Net liquidating equity 11,556,997 [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 147,855,001 [7150]
| 13. | Total amount in segregation (add lines 7 through 12) 25,434,872,624 [7180]
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) 385,463,518 [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 150,463,518 [7198]
### 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  
   14,764,764,764 [8500]
   
   B. Securities (at market)  
   10,173,959,040 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   
   831,084,049 [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. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   
   25,769,807,853 [8550]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   
   25,770,774,265 [8590]

6. **Deposited in cleared swaps customer segregated accounts at banks**
   
   A. Cash  
   3,378,280,339 [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)  
   6,533,442 [8620]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   
   A. Cash  
   12,223,594,017 [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)  
   10,167,425,598 [8650]

8. **Net settlement from (to) derivatives clearing organizations**
   
   265,640,704 [8660]

9. **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]

10. **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]

11. **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]

12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    
    26,041,474,100 [8720]

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    
    270,699,835 [8730]

14. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    
    92,000,000 [8760]

15. **Management (deficiency) funds in cleared swaps customer segregated accounts over (under)**
    
    178,699,835 [8770]