INITIAL
End Date: 10/12/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/13/2021
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: $235,000,000
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range between: 0
   and: 0
   d. Percentage range of customer segregated funds required between: 0% and 0%

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: $92,000,000
b. Minimum percentage of cleared swaps customer collateral required: 0%
c. Dollar amount range between: 0
   and: 0
   d. Percentage range of cleared swaps customer collateral required between: 0% and 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
   - **$5,660,335,741** [7315]
   - **$1,904,415,623** [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:
   - **$155,702,580** [7325]

3. Exchange traded options
   - **$39,768,255** [7335]
   - **-$22,435,711** [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   - **$7,737,286,488** [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - **-$40,523,908** [7352]
   - **$1,250,874** [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity (add lines 4 and 5)
   - **$7,738,537,362** [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - **$7,738,537,362** [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States
     - **$569,163,336** [7500]
     - **$307,402,161** [7520]
   - B. Other banks qualified under Regulation 30.7
     - **$876,565,497** [7530]

2. Securities
   - A. In safekeeping with banks located in the United States
     - **$525,454,907** [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - **$580,030,416** [7570]

3. Equities with registered futures commission merchants
   - A. Cash
     - **$11,729,167** [7580]
   - B. Securities
     - **$0** [7590]
   - C. Unrealized gain (loss) on open futures contracts
     - **-$3,399,883** [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
     - **$4,988,865,783** [7700]
   - B. Securities
     - **$1,324,385,206** [7710]
   - C. Unrealized gain (loss) on open futures contracts
     - **$159,102,463** [7720]
   - D. Value of long option contracts
     - **$39,268,255** [7730]
   - E. Value of short option contracts
     - **-$22,435,711** [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
   - **$7,954,111,193** [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   - **$215,573,831** [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
    - **$75,573,831** [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 18,979,265,753 [7010]
   - B. Securities (at market): 7,726,394,084 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -1,864,490,324 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,802,458,772 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,374,542,032 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 25,269,086,253 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: -539,529,300 [7047] 717,924 [7050]
   - 25,269,804,177 [7060]

6. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts:
     - A. Cash: 2,285,648,491 [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): 3,213,686,917 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 15,325,275,970 [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): 4,364,406,695 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -122,116,768 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 1,802,458,772 [7132]
    - B. Value of open short option contracts: -1,374,542,032 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 12,905,211 [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**
    - 148,300,472 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 25,656,023,728 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 386,219,551 [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: 151,219,551 [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 14,298,887,986 [8500]
   B. Securities (at market) 10,171,376,006 [8510]
2. Net unrealized profit (loss) in open cleared swaps 968,541,812 [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) 25,438,805,804 [8550]
5. Accounts liquidating to a deficit and accounts with
debit balances - gross amount 70,426,108
Less: amount offset by customer owned securities -69,204,029 [8570] 1,222,079 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,440,027,883 [8590]

Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,210,902,301 [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) 10,349,042 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 12,261,030,829 [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) 10,161,026,964 [8650]
9. Net settlement from (to) derivatives clearing organizations 61,918,383 [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) 25,705,227,519 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 265,199,636 [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 173,199,636 [8770]