INITIAL
End Date: 10/13/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
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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
Contact Email Address: Ikram.shah@morganstanley.com

FCM’s Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $235,000,000 or
  b. Minimum percentage of customer segregated funds required: 0% or
  c. Dollar amount range between: and $0 or
  d. Percentage range of customer segregated funds required between: % and %.

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

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: $92,000,000 or
  b. Minimum percentage of cleared swaps customer collateral required: 0% or
  c. Dollar amount range between: and $0 or
  d. Percentage range of cleared swaps customer collateral required between: % and %.

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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>5,755,935,495</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>1,904,122,694</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>291,155,488</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>43,203,067</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-25,825,228</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>7,968,591,516</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>53,884,409</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-53,079,494</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>7,969,396,431</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>7,969,396,431</td>
</tr>
</tbody>
</table>

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States                          | 455,136,861 [7500]|
   B. Other banks qualified under Regulation 30.7                | 494,748,803 [7520] |
                                                                 | 949,885,664 [7530]|
2. Securities
   A. In safekeeping with banks located in the United States     | 518,891,479 [7540]|
   B. In safekeeping with other banks qualified under Regulation 30.7 | 54,745,220 [7560]  |
                                                                 | 573,636,699 [7570]|
3. Equities with registered futures commission merchants
   A. Cash                                                      | 11,461,803 [7580]|
   B. Securities                                                | 0 [7590]         |
   C. Unrealized gain (loss) on open futures contracts           | -2,917,243 [7600]|
   D. Value of long option contracts                            | 0 [7610]         |
   E. Value of short option contracts                           | 0 [7615]         |
                                                                 | 8,544,560 [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                                                      | 5,011,575,114 [7700]|
   B. Securities                                                | 1,330,485,996 [7710]|
   C. Unrealized gain (loss) on open futures contracts           | 294,072,731 [7720]|
   D. Value of long option contracts                            | 43,203,067 [7730]|
   E. Value of short option contracts                           | -25,825,228 [7735]|
                                                                 | 6,653,511,680 [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                 | 8,185,578,603 [7770]|
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 216,182,172 [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 | 76,182,172 [7785]|

**INITIAL**

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### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: 19,257,363,006 [7010]
   - **Securities (at market)**: 7,605,745,231 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: -1,483,588,844 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 1,832,643,428 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -1,529,044,688 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,683,118,133 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 450,255,597 [7045]
   - Less: amount offset by customer securities: -449,858,081 [7047] 397,516 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,683,515,649 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **Cash**: 2,396,717,433 [7070]
   - **Securities representing investments of customers’ funds (at market)**: 0 [7080]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 3,137,806,058 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 15,372,195,673 [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)**: 4,317,169,473 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 381,288,457 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 1,832,643,428 [7132]
    - **B. Value of open short option contracts**: -1,529,044,688 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 10,853,432 [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**: 150,769,700 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: 26,070,398,966 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,883,317 [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**: 151,883,317 [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 14,115,211,421 [8500]
   B. Securities (at market) 10,285,285,070 [8510]

2. Net unrealized profit (loss) in open cleared swaps 923,236,300 [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) 25,323,732,791 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities
   Net: amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,326,048,416 [8590]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,961,722,788 [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) 11,618,065 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 12,449,575,433 [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) 10,273,667,005 [8650]

9. Net settlement from (to) derivatives clearing organizations

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) 25,607,479,536 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 281,431,120 [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 189,431,120 [8770]