INITIAL
End Date: 10/14/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/15/2021
INITIAL
End Date: 10/14/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/15/2021

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: ; 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: 5,742,467,940 [7315]
   - B. Securities (at market): 1,901,883,184 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 642,418,221 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 51,368,948 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -31,861,828 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 8,306,276,465 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 76,658,046 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 8,306,613,917 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 8,306,613,917 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 448,757,195 [7500]
   - B. Other banks qualified under Regulation 30.7: 526,742,798 [7520] 975,499,993 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 537,215,548 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 54,612,888 [7560] 591,828,436 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 10,434,997 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -2,583,107 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 7,851,890 [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: 4,973,236,340 [7700]
   - B. Securities: 1,310,054,747 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 645,001,328 [7720]
   - D. Value of long option contracts: 51,368,948 [7730]

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: 8,522,979,854 [7770]


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: 76,365,937 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 19,129,796,698 [7010]
   - **B. Securities (at market)**: 7,553,314,800 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: -403,901,934 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 2,322,653,458 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -1,876,067,441 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,725,795,581 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 349,798,485 [7045]
   - Less: amount offset by customer securities: -348,966,750
      - **Net**: 831,735 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 26,726,627,316 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 3,270,584,476 [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)**: 3,100,883,176 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 15,406,437,970 [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)**: 4,301,236,645 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 421,489,465 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 2,322,653,458 [7132]
    - **B. Value of open short option contracts**: -1,876,067,441 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 13,628,764 [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**: 151,194,979 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: 27,112,041,492 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 385,414,176 [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**: 150,414,176 [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: $14,532,860,818 [8500]
   - B. Securities (at market): $10,292,736,165 [8510]

2. Net unrealized profit (loss) in open cleared swaps: $686,099,353 [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): $25,511,696,336 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: $4,207,754 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $25,515,904,090 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $3,061,090,511 [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): $17,665,039 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $12,639,515,468 [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): $10,275,071,126 [8650]

9. Net settlement from (to) derivatives clearing organizations: $-150,217,152 [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): $25,843,124,992 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): $327,220,902 [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