INITIAL
End Date: 10/21/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/22/2021
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: $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**
   - A. Cash 5,547,816,721 [7315]
   - B. Securities (at market) 1,903,042,284 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 350,631,457 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 46,287,336 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -29,183,452 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 7,818,594,346 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -33,606,563 [7352] 831,338 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 7,819,425,684 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 7,819,425,684 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States 404,752,522 [7500]
   - B. Other banks qualified under Regulation 30.7 613,712,840 [7520] 1,018,465,362 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 538,737,104 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 54,451,623 [7560] 593,188,727 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 7,817,081 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts -73,782 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 7,743,299 [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 4,738,154,770 [7700]
   - B. Securities 1,309,853,557 [7710]
   - C. Unrealized gain (loss) on open futures contracts 350,705,238 [7720]
   - D. Value of long option contracts 46,287,336 [7730]
   - E. Value of short option contracts -29,183,452 [7735] 6,415,817,449 [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**
   - 8,035,214,837 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 215,789,153 [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**
    - 75,789,153 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: 17,072,197,123
   - **Securities (at market)**: 7,586,104,490

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **Cash**: -26,386,607

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 1,806,178,917
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -1,543,192,548

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **Cash**: 24,894,901,375

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Cash**: 626,938,259
   - **Less: amount offset by customer securities**: -626,398,279
   - **Value offset by customer securities**: 539,980

6. **Amount required to be segregated (add lines 4 and 5)**
   - **Cash**: 24,895,441,355

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **Cash**: 1,881,261,094
     - **B. Securities representing investments of customers' funds (at market)**: 0
     - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 2,971,252,535

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 15,391,633,111
   - **B. Securities representing investments of customers' funds (at market)**: 0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 4,465,070,788

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **Cash**: 154,580,669

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 1,806,178,917
    - **B. Value of open short option contracts**: -1,543,192,548

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 10,925,204
    - **B. Securities representing investments of customers' funds (at market)**: 0
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 0

12. **Segregated funds on hand**
    - **Cash**: 149,781,167

13. **Total amount in segregation (add lines 7 through 12)**
    - **Cash**: 25,287,490,937

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **Cash**: 392,049,582

15. **Management Target Amount for Excess funds in segregation**
    - **Cash**: 235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Cash**: 157,049,582
### 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**
   
<table>
<thead>
<tr>
<th>Subcategory</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>14,022,700,227</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>10,042,889,320</td>
</tr>
</tbody>
</table>

2. **Net unrealized profit (loss) in open cleared swaps**
   
<table>
<thead>
<tr>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1,702,919,390 [8520]</td>
</tr>
</tbody>
</table>

3. **Cleared swaps options**
   
<table>
<thead>
<tr>
<th>Subcategory</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>0 [8530]</td>
</tr>
<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>0 [8540]</td>
</tr>
</tbody>
</table>

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   
<table>
<thead>
<tr>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>25,768,508,937 [8550]</td>
</tr>
</tbody>
</table>

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   
<table>
<thead>
<tr>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>91,630,218 [8560]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
</tr>
<tr>
<td></td>
</tr>
</tbody>
</table>

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   
<table>
<thead>
<tr>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>25,769,711,296 [8590]</td>
</tr>
</tbody>
</table>

7. **Deposited in cleared swaps customer segregated accounts at banks**
   
<table>
<thead>
<tr>
<th>Subcategory</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>2,867,317,714 [8600]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8610]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>6,201,205 [8620]</td>
</tr>
</tbody>
</table>

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   
<table>
<thead>
<tr>
<th>Subcategory</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>12,723,150,367 [8630]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8640]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>10,036,688,115 [8650]</td>
</tr>
</tbody>
</table>

9. **Net settlement from (to) derivatives clearing organizations**
   
<table>
<thead>
<tr>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>384,956,924 [8660]</td>
</tr>
</tbody>
</table>

10. **Cleared swaps options**
    
    | Subcategory                                      | Amount          |
    |-------------------------------------------------|-----------------|
    | 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**
    
    | Subcategory                                      | Amount          |
    |-------------------------------------------------|-----------------|
    | 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**
    
    | Subcategory                                      | Amount          |
    |-------------------------------------------------|-----------------|
    | A. Cash                                         |                 |
    | 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)**
    
    | Amount                                      |
    |---------------------------------------------|
    | 26,018,314,325 [8720]                       |

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    
    | Amount                                      |
    |---------------------------------------------|
    | 248,603,029 [8730]                          |

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

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    
    | Amount                                      |
    |---------------------------------------------|
    | 156,603,029 [8770]                          |