INITIAL
End Date: 10/22/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/25/2021
Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

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**
   - **Cash**: 5,710,271,732 [7315]
   - **Securities (at market)**: 1,868,396,490 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 334,024,804 [7325]

3. **Exchange traded options**
   - **Market value of open option contracts purchased on a foreign board of trade**: 43,650,886 [7335]
   - **Market value of open contracts granted (sold) on a foreign board of trade**: -27,924,038 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,928,419,874 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 27,287,848 [7351]
   - **Amount offset by customer owned securities**: -11,521,460 [7352]
   - **Result**: 15,766,388 [7354]

#### Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

6. 7,944,186,262 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

8. **Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   - **Banks located in the United States**: 507,393,450 [7500]
   - **Other banks qualified under Regulation 30.7**: 587,869,764 [7520] 1,095,263,214 [7530]

2. **Securities**
   - **In safekeeping with banks located in the United States**: 500,379,973 [7540]
   - **In safekeeping with other banks qualified under Regulation 30.7**: 54,672,500 [7560] 555,052,473 [7570]

3. **Equities with registered futures commission merchants**
   - **Cash**: 7,638,883 [7580]
   - **Securities**: 0 [7590]
   - **Unrealized gain (loss) on open futures contracts**: 160,276 [7600]
   - **Value of long option contracts**: 43,650,886 [7730]
   - **Value of short option contracts**: -27,924,038 [7735]
   - **Result**: 6,500,839,705 [7740]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **Cash**: 0 [7640]
   - **Securities**: 0 [7650]
   - **Amount due to (from) clearing organization - daily variation**: 0 [7660]
   - **Value of long option contracts**: 0 [7670]
   - **Value of short option contracts**: 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - **Cash**: 4,837,904,312 [7700]
   - **Securities**: 1,313,344,017 [7710]
   - **Unrealized gain (loss) on open futures contracts**: 333,864,528 [7720]
   - **Value of long option contracts**: 43,650,886 [7730]
   - **Value of short option contracts**: -27,924,038 [7735] 6,500,839,705 [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**: 8,158,954,551 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **Net Liquidating Equity**: 214,768,289 [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**: 74,768,289 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 17,239,489,209 [7010]
   B. Securities (at market) 7,830,945,555 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 44,840,774 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,847,541,244 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,568,226,655 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,394,590,127 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 456,761,015 [7045]
   Less: amount offset by customer securities -455,793,161 [7047] 967,854 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,395,557,981 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,131,757,780 [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) 3,332,566,776 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 15,412,977,532 [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) 4,346,872,938 [7120]


10. Exchange traded options
    A. Value of open long option contracts 1,847,541,244 [7132]
    B. Value of open short option contracts -1,568,226,655 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 18,486,195 [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 151,505,841 [7150]

13. Total amount in segregation (add lines 7 through 12) 25,781,822,403 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,264,422 [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 151,264,422 [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: **13,653,615,345** [8500]
   - B. Securities (at market): **10,069,994,043** [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: **1,518,242,867** [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)**: **25,241,852,255** [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: **57,166,679** [8560] - **56,453,409** [8570] **713,270** [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: **25,242,565,525** [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: **2,733,824,905** [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): **6,165,530** [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: **12,843,340,291** [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): **10,063,828,513** [8650]

9. **Net settlement from (to) derivatives clearing organizations**: **-90,946,123** [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** [8715]
    - 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)**: **25,556,213,116** [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: **313,647,591** [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**: **221,647,591** [8770]