INITIAL
End Date: 10/25/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/26/2021
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 0

d. Percentage range of customer segregated funds required between: 0 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 0

d. Percentage range of customer secured funds required between: 0 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 0

d. Percentage range of cleared swaps customer collateral required between: 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: 5,618,554,920 [7315]
   B. Securities (at market): 1,835,574,377 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 480,770,256 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 46,349,116 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -29,300,093 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,951,948,576 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 24,855,288 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,952,442,714 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,952,442,714 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States: 467,110,737 [7500]
   B. Other banks qualified under Regulation 30.7: 560,912,777 [7520] 1,028,023,514 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 468,104,314 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 54,526,040 [7560] 522,630,354 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 6,958,584 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 1,269,938 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 8,228,522 [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: 4,797,168,220 [7700]
   B. Securities: 1,312,944,023 [7710]
   C. Unrealized gain (loss) on open futures contracts: 479,500,318 [7720]
   D. Value of long option contracts: 46,349,116 [7730]
   E. Value of short option contracts: -29,300,093 [7735] 6,606,661,584 [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: 8,165,543,974 [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: 73,101,260 [7785]
<table>
<thead>
<tr>
<th>Section</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.1</td>
<td>Net ledger balance</td>
<td>17,105,614,265 [7010]</td>
</tr>
<tr>
<td>1.1.1</td>
<td>Cash</td>
<td>17,105,614,265 [7010]</td>
</tr>
<tr>
<td>1.1.2</td>
<td>Securities (at market)</td>
<td>7,859,426,095 [7020]</td>
</tr>
<tr>
<td>2.1</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>667,636,072 [7030]</td>
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<tr>
<td>3.1</td>
<td>Exchange traded options</td>
<td>2,075,251,601 [7032]</td>
</tr>
<tr>
<td>3.1.1</td>
<td>Add market value of open option contracts purchased on a contract market</td>
<td>2,075,251,601 [7032]</td>
</tr>
<tr>
<td>3.1.2</td>
<td>Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-1,752,586,576 [7033]</td>
</tr>
<tr>
<td>4.1</td>
<td>Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>25,955,341,457 [7040]</td>
</tr>
<tr>
<td>5.1</td>
<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>419,868,442 [7045]</td>
</tr>
<tr>
<td>5.1.1</td>
<td>Less: amount offset by customer securities</td>
<td>-419,612,167 [7047] 256,275 [7050]</td>
</tr>
<tr>
<td>6.1</td>
<td>Amount required to be segregated (add lines 4 and 5)</td>
<td>25,955,597,732 [7060]</td>
</tr>
<tr>
<td>7.1</td>
<td>Deposited in segregated funds bank accounts</td>
<td>2,628,302,094 [7070]</td>
</tr>
<tr>
<td>7.1.1</td>
<td>Cash</td>
<td>2,628,302,094 [7070]</td>
</tr>
<tr>
<td>7.1.2</td>
<td>Securities representing investments of customers' funds (at market)</td>
<td>0 [7080]</td>
</tr>
<tr>
<td>7.1.3</td>
<td>Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>3,205,649,792 [7090]</td>
</tr>
<tr>
<td>8.1</td>
<td>Margins on deposit with derivatives clearing organizations of contract markets</td>
<td>15,411,235,485 [7100]</td>
</tr>
<tr>
<td>8.1.1</td>
<td>Cash</td>
<td>15,411,235,485 [7100]</td>
</tr>
<tr>
<td>8.1.2</td>
<td>Securities representing investments of customers' funds (at market)</td>
<td>0 [7110]</td>
</tr>
<tr>
<td>8.1.3</td>
<td>Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>4,501,672,716 [7120]</td>
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<tr>
<td>9.1</td>
<td>Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>104,590,568 [7130]</td>
</tr>
<tr>
<td>10.1</td>
<td>Exchange traded options</td>
<td>2,075,251,601 [7132]</td>
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<tr>
<td>10.1.1</td>
<td>Value of open long option contracts</td>
<td>2,075,251,601 [7132]</td>
</tr>
<tr>
<td>10.1.2</td>
<td>Value of open short option contracts</td>
<td>-1,752,586,576 [7133]</td>
</tr>
<tr>
<td>11.1</td>
<td>Net equities with other FCMs</td>
<td>15,920,670 [7140]</td>
</tr>
<tr>
<td>11.1.1</td>
<td>Net liquidating equity</td>
<td>15,920,670 [7140]</td>
</tr>
<tr>
<td>11.1.2</td>
<td>Securities representing investments of customers' funds (at market)</td>
<td>0 [7160]</td>
</tr>
<tr>
<td>11.1.3</td>
<td>Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>0 [7170]</td>
</tr>
<tr>
<td>12.1</td>
<td>Segregated funds on hand</td>
<td>152,103,587 [7150]</td>
</tr>
<tr>
<td>13.1</td>
<td>Total amount in segregation (add lines 7 through 12)</td>
<td>26,342,139,937 [7180]</td>
</tr>
<tr>
<td>14.1</td>
<td>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>386,542,205 [7190]</td>
</tr>
<tr>
<td>15.1</td>
<td>Management Target Amount for Excess funds in segregation</td>
<td>235,000,000 [7194]</td>
</tr>
<tr>
<td>16.1</td>
<td>Excess (deficiency) funds in segregation over (under) Management Target Amount</td>
<td>151,542,205 [7198]</td>
</tr>
</tbody>
</table>
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 13,576,725,354 [8500]
   B. Securities (at market) 10,033,762,096 [8510]

2. Net unrealized profit (loss) in open cleared swaps 1,482,236,538 [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) 25,092,723,988 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 76,634,563 [8560]
   Less: amount offset by customer owned securities -75,579,013 [8570] 1,055,550 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,093,779,538 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,622,753,537 [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) 6,707,244 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 12,907,760,172 [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) 10,027,054,852 [8650]

9. Net settlement from (to) derivatives clearing organizations -110,972,085 [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) 25,453,303,720 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 359,524,182 [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 267,524,182 [8770]