INITIAL
End Date: 10/27/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/28/2021
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
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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
  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
  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
  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: 5,416,715,068 [7315]
   - B. Securities (at market): 1,794,498,060 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 286,857,273 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 37,043,668 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -23,801,513 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,511,312,556 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 55,169,975 [7351]
   - Less: amount offset by customer owned securities: -54,202,841 [7352]
   - 967,134 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,512,279,690 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,512,279,690 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 402,200,120 [7500]
   - B. Other banks qualified under Regulation 30.7: 433,153,834 [7520] 835,353,954 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 425,353,675 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 54,494,916 [7560] 479,848,591 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 6,954,285 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,137,265 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 8,091,550 [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: 4,792,352,448 [7700]
   - B. Securities: 1,314,649,470 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 285,720,007 [7720]
   - D. Value of long option contracts: 37,043,668 [7730]
   - E. Value of short option contracts: -23,801,513 [7735] 6,405,964,080 [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**: 7,729,258,175 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 216,978,485 [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**: 76,978,485 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - **A. Cash**: \[16,347,570,282\] [7010]
   - **B. Securities (at market)**: \[7,820,271,927\] [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: \[939,015,583\] [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: \[1,996,911,024\] [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: \[-1,735,908,725\] [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: \[25,367,860,091\] [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \[579,935,838\] [7045]
   - Less: amount offset by customer securities: \[-571,573,395\] [7047] \[8,362,443\] [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: \[25,376,222,534\] [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**: \[2,272,471,483\] [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)**: \[3,169,167,221\] [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: \[15,426,209,150\] [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)**: \[4,500,297,148\] [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: \[-27,970,224\] [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: \[1,996,911,024\] [7132]
    - **B. Value of open short option contracts**: \[-1,735,908,725\] [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: \[12,767,004\] [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**: \[150,807,558\] [7150]

13. **Total amount in segregation (add lines 7 through 12)**: \[25,764,751,639\] [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: \[388,529,105\] [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**: \[153,529,105\] [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 13,557,133,670 [8500]
   B. Securities (at market) 10,138,130,048 [8510]

2. Net unrealized profit (loss) in open cleared swaps 706,420,693 [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) 24,410,684,411 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 292,553,315 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 24,402,512,541 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,488,460,339 [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) 7,112,000 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,174,160,489 [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) 10,131,018,048 [8650]

9. Net settlement from (to) derivatives clearing organizations -779,998,965 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 25,020,751,911 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 618,239,370 [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 526,239,370 [8770]