INITIAL
End Date: 11/1/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/2/2021
**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**: $5,677,398,836 [7315]
   - **B. Securities (at market)**: $1,810,408,548 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: $258,329,102 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: $37,716,280 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: $23,209,759 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: $7,764,854,396 [7355]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: $4,211,389 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: $7,764,854,396 [7360]

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

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: $355,974,938 [7500]
   - **B. Other banks qualified under Regulation 30.7**: $431,514,186 [7520] $787,489,124 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: $434,665,234 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: $68,676,191 [7560] $503,341,425 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: $6,934,108 [7580]
   - **B. Securities**: $0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: $1,104,111 [7600]
   - **D. Value of long option contracts**: $0 [7610]
   - **E. Value of short option contracts**: $0 [7615] $8,038,219 [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**: $5,101,323,514 [7700]
   - **B. Securities**: $1,307,067,123 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: $257,224,991 [7720]
   - **D. Value of long option contracts**: $37,716,280 [7730]
   - **E. Value of short option contracts**: $23,209,759 [7735] $6,680,122,149 [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**: $7,978,990,917 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: $214,136,521 [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**: $74,136,521 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

**1. Net ledger balance**
- **A. Cash:** $16,291,956,574 [7010]
- **B. Securities (at market):** $7,643,991,750 [7020]

**2. Net unrealized profit (loss) in open futures contracts traded on a contract market:** $1,267,511,894 [7030]

**3. Exchange traded options**
- **A. Add market value of open option contracts purchased on a contract market:** $1,625,404,082 [7032]
- **B. Deduct market value of open option contracts granted (sold) on a contract market:** $1,424,989,137 [7033]

**4. Net equity (deficit) (add lines 1, 2 and 3):** $25,403,875,163 [7040]

**5. Accounts liquidating to a deficit and accounts with debit balances - gross amount:** $491,035,342 [7045]
- **Less: amount offset by customer securities:** $489,297,635 [7047] $1,737,707 [7050]

**6. Amount required to be segregated (add lines 4 and 5):** $25,405,612,870 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

**7. Deposited in segregated funds bank accounts**
- **A. Cash:** $2,375,416,823 [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):** $3,047,266,691 [7090]

**8. Margins on deposit with derivatives clearing organizations of contract markets**
- **A. Cash:** $15,412,980,064 [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):** $4,445,959,406 [7120]

**9. Net settlement from (to) derivatives clearing organizations of contract markets:** $146,642,581 [7130]

**10. Exchange traded options**
- **A. Value of open long option contracts:** $1,625,404,082 [7132]
- **B. Value of open short option contracts:** $1,424,989,137 [7133]

**11. Net equities with other FCMs**
- **A. Net liquidating equity:** $18,450,234 [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:** $150,765,653 [7150]

**13. Total amount in segregation (add lines 7 through 12):** $25,797,896,397 [7180]

**14. Excess (deficiency) funds in segregation (subtract line 6 from line 13):** $392,283,527 [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):** $157,283,527 [7198]
**Statement of Cleared Swaps Customer Segregation Requirements**

**Funds in Cleared Swaps Customer Accounts Under 4D(F) of the CEA**

**Cleared Swaps Customer Requirements**

1. **Net ledger balance**
   - A. Cash: $14,449,494,168
   - B. Securities (at market): $9,944,730,883

2. **Net unrealized profit (loss) in open cleared swaps**
   - Value: $1,012,537,810

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: $0
   - B. Market value of open cleared swaps option contracts granted (sold): $0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - Value: $25,406,762,861

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: $107,691,376
   - Net: $5,668,813

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - Value: $25,412,431,674

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $2,786,769,067
   - 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): $24,298,080

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $13,001,650,685
   - 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): $9,920,432,803

9. **Net settlement from (to) derivatives clearing organizations**
   - Value: $211,300,527

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: $0
    - B. Value of open cleared swaps short option contracts: $0

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $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

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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - Value: $25,944,451,162

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - Value: $532,019,488

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - Value: $92,000,000

16. **Management Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)**
    - Value: $440,019,488