INITIAL
End Date: 11/8/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/9/2021
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 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**
     - 5,696,280,405 [7315]
   - **B. Securities (at market)**
     - 1,759,615,146 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 326,295,837 [7325]

3. **Exchange traded options**
   a. Market value of open option contracts purchased on a foreign board of trade
     - 36,920,502 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade
     - -21,294,112 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 7,797,817,778 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - 14,297,911 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 7,798,547,098 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 7,798,547,098 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     - 452,385,525 [7500]
   - B. Other banks qualified under Regulation 30.7
     - 422,508,359 [7520] 874,893,884 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - 389,299,034 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - 69,181,102 [7560] 458,480,136 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash
     - 7,112,483 [7580]
   - B. Securities
     - 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts
     - 3,908,724 [7600]
   - D. Value of long option contracts
     - 0 [7610]
   - E. Value of short option contracts
     - 0 [7615] 11,021,207 [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
     - 5,062,033,981 [7700]
   - B. Securities
     - 1,301,135,011 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     - 322,387,113 [7720]
   - D. Value of long option contracts
     - 36,920,502 [7730]
   - E. Value of short option contracts
     - -21,294,112 [7735] 6,701,182,495 [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**
   - 8,045,577,722 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 247,030,624 [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**
    - 107,030,624 [7785]
### Daily Segregation - Segregation Statement

**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - **A. Cash**
     - 15,330,128,862 [7010]
   - **B. Securities (at market)**
     - 7,611,125,216 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 1,967,352,990 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 1,596,149,933 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -1,421,933,235 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 25,082,823,766 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 323,105,267 [7045]
   - Less: amount offset by customer securities
     - -322,738,091 [7047] 367,176 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 25,083,190,942 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**
     - 2,280,784,081 [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)**
     - 2,926,729,674 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 15,380,600,196 [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)**
     - 4,530,996,346 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 8,386,959 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 1,596,149,933 [7132]
    - **B. Value of open short option contracts**
      - -1,421,933,235 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 14,973,484 [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**
    - 153,399,196 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 25,470,086,634 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 386,895,692 [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
      - 151,895,692 [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 14,635,428,626 [8500]
   B. Securities (at market) 10,242,142,870 [8510]

2. Net unrealized profit (loss) in open cleared swaps 887,744,573 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount 25,765,316,069 [8550]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,766,033,522 [8590]

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,281,723,324 [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) 6,144,474 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 12,239,230,700 [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) 10,235,998,396 [8650]

8. Net settlement from (to) derivatives clearing organizations 549,978,637 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 26,313,075,531 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 547,042,009 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 455,042,009 [8770]