INITIAL
End Date: 11/12/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/15/2021
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Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: $235,000,000; or
b. Minimum percentage of customer segregated funds required: 0%; or
c. Dollar amount range between: $0 and $0; or
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; or
b. Minimum percentage of customer secured funds required: 0%; or
c. Dollar amount range between: $0 and $0; or
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; or
b. Minimum percentage of cleared swaps customer collateral required: 0%; or
c. Dollar amount range between: $0 and $0; or
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**
   
   5,588,000,283 [7315]
   
   **B. Securities (at market)**
   
   1,701,381,960 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**

   376,119,680 [7325]

3. **Exchange traded options**

   a. Market value of open option contracts purchased on a foreign board of trade
   
   36,787,144 [7335]
   
   b. Market value of open contracts granted (sold) on a foreign board of trade
   
   -19,745,677 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**

   7,682,543,390 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

   -44,968,218 [7352] 4,122,171 [7354]

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

   7,686,665,561 [7355]

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

   7,686,665,561 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**

   - **A. Banks located in the United States**
     
     652,598,341 [7500]
   
   - **B. Other banks qualified under Regulation 30.7**
     
     259,550,543 [7520] 912,148,884 [7530]

2. **Securities**

   - **A. In safekeeping with banks located in the United States**
     
     374,479,793 [7540]
   
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     
     68,711,335 [7560] 443,191,128 [7570]

3. **Equities with registered futures commission merchants**

   - **A. Cash**
     
     7,905,204 [7580]
   
   - **B. Securities**
     
     0 [7590]
   
   - **C. Unrealized gain (loss) on open futures contracts**
     
     8,589,716 [7600]
   
   - **D. Value of long option contracts**
     
     0 [7610]
   
   - **E. Value of short option contracts**
     
     0 [7615] 16,494,920 [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**
     
     4,886,546,367 [7700]
   
   - **B. Securities**
     
     1,258,190,832 [7710]
   
   - **C. Unrealized gain (loss) on open futures contracts**
     
     367,529,964 [7720]
   
   - **D. Value of long option contracts**
     
     36,787,144 [7730]
   
   - **E. Value of short option contracts**
     
     -19,745,677 [7735] 6,529,308,630 [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**

   7,901,143,562 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

   214,478,001 [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**

    74,478,001 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - \(15,943,840,250\) [7010]
   - **B. Securities (at market)**
     - \(7,796,912,978\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(1,521,721,301\) [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - \(1,423,290,094\) [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - \(-1,306,661,198\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(25,379,103,425\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(384,690,516\) [7045]
   - Less: amount offset by customer securities
     - \(-383,351,995\) [7047] \(1,338,521\) [7050]
   - \(1,338,521\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(25,380,441,946\) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**
     - \(2,507,864,533\) [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)**
     - \(3,302,237,220\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - \(15,383,121,771\) [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)**
     - \(4,338,050,581\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(-52,482,815\) [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - \(1,423,290,094\) [7132]
    - **B. Value of open short option contracts**
      - \(-1,306,661,198\) [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - \(14,834,759\) [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**
    - \(156,625,177\) [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - \(25,766,880,122\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(386,438,176\) [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**
    - \(151,438,176\) [7198]
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUND IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1. Net ledger balance
   A. Cash 13,690,276,010 [8500]
   B. Securities (at market) 10,145,861,003 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   1,980,281,098 [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
   25,816,418,111 [8550]
   Less: amount offset by customer owned securities
   164,299,435 [8560]
   1,123,934 [8570]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   25,817,542,045 [8590]

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,394,180,615 [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) 6,167,592 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 12,298,600,625 [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) 10,139,693,411 [8650]

8. Net settlement from (to) derivatives clearing organizations
   370,524,970 [8660]

9. Cleared swaps options

10. Net equities with other FCMs

11. Cleared swaps customer funds on hand

12. Total amount in cleared swaps customer segregation (add lines 7 through 12)

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)

14. Management Target Amount for Excess funds in cleared swaps segregated accounts

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management