INITIAL
End Date: 11/18/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/19/2021
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: ; 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
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**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 5,766,075,564 [7315]
B. Securities (at market) 1,699,830,808 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 82,366,581 [7325]

3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade 36,973,376 [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade -18,722,340 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,566,523,989 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -32,209,153 [7352] 641,621 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,567,165,610 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,567,165,610 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks

A. Banks located in the United States 531,643,940 [7500]
B. Other banks qualified under Regulation 30.7 472,914,659 [7520] 1,004,558,599 [7530]

2. Securities

A. In safekeeping with banks located in the United States 424,397,935 [7540]
B. In safekeeping with other banks qualified under Regulation 30.7 68,531,462 [7560] 492,929,397 [7570]

3. Equities with registered futures commission merchants

A. Cash 8,468,027 [7580]
B. Securities 0 [7590]
C. Unrealized gain (loss) on open futures contracts 8,462,319 [7600]
D. Value of long option contracts 0 [7610]
E. Value of short option contracts 0 [7615] 16,930,346 [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 4,974,401,141 [7700]
B. Securities 1,206,901,411 [7710]
C. Unrealized gain (loss) on open futures contracts 73,904,262 [7720]
D. Value of long option contracts 36,973,376 [7730]

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 7,787,876,192 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 220,710,582 [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 80,710,582 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 16,444,498,989 [7010]
   B. Securities (at market) 7,768,823,835 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,461,206,953 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,446,076,587 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,281,555,504 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,839,050,860 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 365,616,892 [7045]
   Less: amount offset by customer securities -365,311,148 [7047] 305,744 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,839,356,604 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,917,036,850 [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) 3,318,186,510 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 15,390,182,441 [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) 4,293,994,481 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -24,007,149 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,446,076,587 [7132]
    B. Value of open short option contracts -1,281,555,504 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,508,475 [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 156,642,844 [7150]

13. Total amount in segregation (add lines 7 through 12) 26,226,065,535 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,708,931 [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 151,708,931 [7198]
### Daily Segregation - Swaps Statement

**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: 13,227,695,700 [8500]
   - B. Securities (at market): 10,053,918,822 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 1,690,813,666 [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)**
   - 24,972,428,188 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 50,157,786 [8560]
   - Less: amount offset by customer owned securities
   - -49,189,734 [8570]
   - 968,052 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 24,973,396,240 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,747,875,480 [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): 109,541,445 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 12,797,584,962 [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): 9,944,377,377 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -259,004,162 [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)**
    - 25,340,375,102 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 366,978,862 [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**
    - 274,978,862 [8770]