INITIAL
End Date: 9/16/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/17/2021
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: 4,927,615,764 [7315]
   - B. Securities (at market): 1,956,202,531 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 818,277,201 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 75,826,531 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -38,207,714 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,739,714,313 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 28,125,521 [7351]
   - 1,315,718 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,741,030,031 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,741,030,031 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 253,677,885 [7500]
   - B. Other banks qualified under Regulation 30.7: 523,092,822 [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 605,405,568 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 63,249,113 [7560]

3. **Equities with registered futures commission merchants**
   - A. Cash: 13,948,118 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -18,718 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615]

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]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 4,400,928,178 [7700]
   - B. Securities: 1,287,547,850 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 818,295,919 [7720]
   - D. Value of long option contracts: 75,826,531 [7730]
   - E. Value of short option contracts: -38,207,714 [7735]

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**: 8,003,745,552 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 262,715,521 [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**: 122,715,521 [7785]
<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>17,066,490,728</td>
<td>[7010]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>7,429,661,909</td>
<td>[7020]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>730,012,381</td>
<td>[7030]</td>
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<tr>
<td>3. Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>1,597,453,472</td>
<td>[7032]</td>
</tr>
<tr>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-1,274,195,234</td>
<td>[7033]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>25,549,423,256</td>
<td>[7040]</td>
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<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>262,488,459</td>
<td>[7045]</td>
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<tr>
<td>Less: amount offset by customer securities</td>
<td>-261,094,481</td>
<td>[7047]</td>
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<tr>
<td></td>
<td>1,393,978</td>
<td>[7050]</td>
</tr>
<tr>
<td>6. Amount required to be segregated (add lines 4 and 5)</td>
<td>25,550,817,234</td>
<td>[7060]</td>
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<tr>
<td>7. Deposited in segregated funds bank accounts</td>
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<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>2,476,266,296</td>
<td>[7070]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0</td>
<td>[7080]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>2,644,695,872</td>
<td>[7090]</td>
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<tr>
<td>8. Margins on deposit with derivatives clearing organizations of contract markets</td>
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</tr>
<tr>
<td>A. Cash</td>
<td>15,575,189,236</td>
<td>[7100]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0</td>
<td>[7110]</td>
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<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>4,637,308,742</td>
<td>[7120]</td>
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<tr>
<td>9. Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>126,145,168</td>
<td>[7130]</td>
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<tr>
<td>10. Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Value of open long option contracts</td>
<td>1,597,453,472</td>
<td>[7132]</td>
</tr>
<tr>
<td>B. Value of open short option contracts</td>
<td>-1,274,195,234</td>
<td>[7133]</td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
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<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>7,720,167</td>
<td>[7140]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0</td>
<td>[7160]</td>
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<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>0</td>
<td>[7170]</td>
</tr>
<tr>
<td>12. Segregated funds on hand</td>
<td>147,657,295</td>
<td>[7150]</td>
</tr>
<tr>
<td>13. Total amount in segregation (add lines 7 through 12)</td>
<td>25,938,241,014</td>
<td>[7180]</td>
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<tr>
<td>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>387,423,780</td>
<td>[7190]</td>
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<tr>
<td>15. Management Target Amount for Excess funds in segregation</td>
<td>235,000,000</td>
<td>[7194]</td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in segregation over (under) Management Target Amount</td>
<td>152,423,780</td>
<td>[7198]</td>
</tr>
</tbody>
</table>
**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**
   - Cash: \(16,237,902,130\) [8500]
   - Securities (at market): \(10,258,972,351\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \(-763,206,346\) [8520]

3. **Cleared swaps options**
   - Market value of open cleared swaps option contracts purchased: \(0\) [8530]
   - Market value of open cleared swaps option contracts granted (sold): \(0\) [8540]

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - \(25,733,668,135\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: \(-58,100,272\) [8570] \(1,313,825\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \(25,734,981,960\) [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - Cash: \(4,182,852,956\) [8600]
   - Securities representing investments of cleared swaps customers' funds (at market): \(0\) [8610]
   - Securities held for particular cleared swaps customers in lieu of cash (at market): \(11,341,573\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - Cash: \(11,330,811,701\) [8630]
   - Securities representing investments of cleared swaps customers' funds (at market): \(0\) [8640]
   - Securities held for particular cleared swaps customers in lieu of cash (at market): \(10,247,630,778\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - \(250,027,436\) [8660]

10. **Cleared swaps options**
    - Value of open cleared swaps long option contracts: \(0\) [8670]
    - Value of open cleared swaps short option contracts: \(0\) [8680]

11. **Net equities with other FCMs**
    - Net liquidating equity: \(0\) [8690]
    - Securities representing investments of cleared swaps customers' funds (at market): \(0\) [8700]
    - Securities held for particular cleared swaps customers in lieu of cash (at market): \(0\) [8710]

12. **Cleared swaps customer funds on hand**
    - Cash: \(0\)
    - Securities representing investments of cleared swaps customers' funds (at market): \(0\)
    - 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)**
    - \(26,022,664,444\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \(287,682,484\) [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**
    - \(195,682,484\) [8770]