INITIAL
End Date: 9/23/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/24/2021
**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: 5,073,307,351 [7315]
   - B. Securities (at market): 1,947,058,119 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 626,519,407 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 93,102,508 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -48,928,963 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,691,058,422 [7345]

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

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,692,966,999 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,692,966,999 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 324,979,808 [7500]
   - B. Other banks qualified under Regulation 30.7: 629,071,831 [7520] 954,051,639 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 507,243,578 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 62,940,510 [7560] 570,184,088 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 13,101,097 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -86,570 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 13,014,527 [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: 4,349,267,374 [7700]
   - B. Securities: 1,376,874,031 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 626,605,976 [7720]
   - D. Value of long option contracts: 93,102,508 [7730]
   - E. Value of short option contracts: -48,928,963 [7735] 6,396,920,926 [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: 7,934,171,180 [7770]


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: 101,204,181 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash 18,193,554,635 [7010]
   - B. Securities (at market) 7,602,089,520 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -286,267,122 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market 1,571,964,685 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market -1,162,828,139 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,918,513,579 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 506,478,023 [7045]
   - Less: amount offset by customer securities -506,141,556 [7047] 336,467 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,918,850,046 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   - A. Cash 2,760,609,108 [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) 2,917,437,236 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash 15,599,729,838 [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) 4,537,546,043 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -74,533,721 [7130]

10. Exchange traded options
    - A. Value of open long option contracts 1,571,964,685 [7132]
    - B. Value of open short option contracts -1,162,828,139 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity 8,386,002 [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 147,106,241 [7150]

13. Total amount in segregation (add lines 7 through 12) 26,305,417,293 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,567,247 [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 151,567,247 [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 16,091,477,897 [8500]
   B. Securities (at market) 10,267,201,508 [8510]

2. Net unrealized profit (loss) in open cleared swaps -272,822,437 [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]
   C. Net Equity (deficit) (add lines 1, 2, and 3) 26,085,856,968 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount 297,896,794 [8560]
   Less: amount offset by customer owned securities -296,211,730 [8570] 1,685,064 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,087,542,032 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,010,618,312 [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) 6,604,893 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 11,564,056,660 [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) 10,260,596,615 [8650]

9. Net settlement from (to) derivatives clearing organizations 526,471,508 [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) 26,368,347,988 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 280,805,956 [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 188,805,956 [8770]