INITIAL
End Date: 11/2/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/3/2021
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
### 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**  
   5,574,657,345 [7315]

   B. **Securities (at market)**  
   2,057,735,931 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**  
   244,139,635 [7325]

3. **Exchange traded options**
   a. Market value of open option contracts purchased on a foreign board of trade: $37,374,857 [7335]
   
   b. Market value of open contracts granted (sold) on a foreign board of trade: $-22,398,840 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**  
   7,891,508,928 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**  
   $55,452,354 [7351]

   Less: amount offset by customer owned securities  
   $-53,667,199 [7352]  
   $1,785,155 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**  
   7,893,294,083 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**  
   7,893,294,083 [7360]

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**Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   A. Banks located in the United States  
   251,782,572 [7500]

   B. Other banks qualified under Regulation 30.7  
   584,088,396 [7520]  
   835,870,968 [7530]

2. **Securities**
   A. In safekeeping with banks located in the United States  
   665,654,765 [7540]

   B. In safekeeping with other banks qualified under Regulation 30.7  
   68,700,810 [7560]  
   734,355,575 [7570]

3. **Equities with registered futures commission merchants**
   A. **Cash**  
   6,933,011 [7580]

   B. **Securities**  
   0 [7590]

   C. Unrealized gain (loss) on open futures contracts  
   972,951 [7600]

   D. Value of long option contracts  
   0 [7610]

   E. Value of short option contracts  
   0 [7615]  
   7,995,962 [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**  
   4,949,218,894 [7700]

   B. **Securities**  
   1,323,380,356 [7710]

   C. Unrealized gain (loss) on open futures contracts  
   243,166,684 [7720]

   D. Value of long option contracts  
   37,374,857 [7730]

   E. Value of short option contracts  
   $-22,398,840 [7735]  
   6,530,741,951 [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**  
   8,108,874,456 [7770]

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

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**  
    75,580,373 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)

1. Net ledger balance
   A. Cash 16,119,343,730 [7010]
   B. Securities (at market) 7,730,494,819 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,490,193,149 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,690,885,845 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,471,665,117 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,559,252,426 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 333,726,803 [7045]
   Less: amount offset by customer securities -332,874,023 [7047] 852,780 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,560,105,206 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,450,796,768 [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) 3,134,985,235 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 15,395,973,693 [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) 4,445,084,398 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 137,448,404 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,690,885,845 [7132]
    B. Value of open short option contracts -1,471,665,117 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 12,524,084 [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 150,425,186 [7150]

13. Total amount in segregation (add lines 7 through 12) 25,946,458,496 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,353,290 [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 151,353,290 [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: 14,247,542,347 [8500]
   - B. Securities (at market): 9,966,185,420 [8510]
2. **Net unrealized profit (loss) in open cleared swaps**: 870,399,497 [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)**: 25,084,127,264 [8550]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 67,060,451 [8560]
   - Less: amount offset by customer owned securities: -60,289,914 [8570]
   - 6,770,537 [8580]
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 25,090,897,801 [8590]
7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: 2,636,108,044 [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): 53,897,790 [8620]
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 13,163,875,383 [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): 9,912,287,630 [8650]
9. **Net settlement from (to) derivatives clearing organizations**: -189,648,932 [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)**: 25,576,519,915 [8720]
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 485,622,114 [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**: 393,622,114 [8770]