INITIAL
End Date: 11/11/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/12/2021
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 self-regulatory organization authorized thereunder.

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
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<tbody>
<tr>
<td>0 [7305]</td>
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1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **Cash**
     - 5,546,395,348 [7315]
   - **Securities (at market)**
     - 1,741,913,472 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 302,552,240 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**
     - 35,615,351 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**
     - -19,863,365 [7337]
   - **Net equity (deficit) (add lines 1. 2. and 3.)**
     - 7,606,613,046 [7345]

4. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**
     - -50,014,029 [7352] 4,528,915 [7354]
   - **6. Amount required to be set aside as the secured amount - Net Liquidating Equity**
     - Method (add lines 4 and 5)
     - 7,611,141,961 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 7,611,141,961 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. **Banks located in the United States**
     - 640,662,335 [7500]
   - B. **Other banks qualified under Regulation 30.7**
     - 277,151,878 [7520] 917,814,213 [7530]

2. **Securities**
   - A. **In safekeeping with banks located in the United States**
     - 375,911,660 [7540]
   - B. **In safekeeping with other banks qualified under Regulation 30.7**
     - 68,800,047 [7560] 444,711,707 [7570]

3. **Equities with registered futures commission merchants**
   - A. **Cash**
     - 7,335,661 [7580]
   - B. **Securities**
     - 0 [7590]
   - C. **Unrealized gain (loss) on open futures contracts**
     - 8,126,706 [7600]
   - D. **Value of long option contracts**
     - 0 [7610]
   - E. **Value of short option contracts**
     - 0 [7615] 15,462,367 [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**
     - 4,857,583,084 [7700]
   - B. **Securities**
     - 1,297,201,766 [7710]
   - C. **Unrealized gain (loss) on open futures contracts**
     - 294,425,534 [7720]
   - D. **Value of long option contracts**
     - 35,615,351 [7730]
   - E. **Value of short option contracts**
     - -19,863,365 [7735] 6,464,962,370 [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**
   - 7,842,950,657 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 231,808,696 [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**
    - 91,808,696 [7785]
## SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: 15,348,933,293  [7010]
   - B. Securities (at market): 7,629,124,969  [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 1,383,428,733  [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,530,184,205  [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -1,395,634,443  [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 24,496,036,757  [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 863,011,640  [7045]
   - Less: amount offset by customer securities: -835,937,068  [7047]
   - 27,074,572  [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 24,523,111,329  [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 1,964,990,195  [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): 2,975,064,246  [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 15,381,240,387  [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): 4,497,463,309  [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -240,301,889  [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 1,530,184,205  [7132]
    - B. Value of open short option contracts: -1,395,634,443  [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 20,197,031  [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**: 156,597,414  [7150]

13. **Total amount in segregation (add lines 7 through 12)**: 24,889,800,455  [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 366,689,126  [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: 131,689,126  [7198]
Cleared Swaps Customer Requirements

1. Net ledger balance
   A. Cash 14,874,189,922 [8500]
   B. Securities (at market) 10,182,594,137 [8510]

2. Net unrealized profit (loss) in open cleared swaps 1,493,651,206 [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) 26,550,435,265 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 366,514,859 [8560]
   Less: amount offset by customer owned securities -364,766,673 [8570] 1,748,186 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,552,183,451 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,041,803,471 [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) 11,763,294 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 12,696,454,049 [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) 10,170,830,843 [8650]

9. Net settlement from (to) derivatives clearing organizations 1,102,618,147 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 27,023,469,804 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 471,286,353 [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 379,286,353 [8770]