INITIAL
End Date: 11/15/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/16/2021
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: \(235,000,000\)
   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: 5,622,295,622 [7315]
   - B. Securities (at market): 1,702,066,589 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 336,182,878 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 35,038,297 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -18,218,891 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,677,364,495 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 15,692,071 [7351]
   - Less: amount offset by customer owned securities: -11,894,724 [7352]
   - 3,797,347 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,681,161,842 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,681,161,842 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 626,742,315 [7500]
   - B. Other banks qualified under Regulation 30.7: 335,415,138 [7520] 962,157,453 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 375,688,116 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 66,643,694 [7560] 444,331,810 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 7,937,660 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 7,568,955 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 15,506,615 [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: 4,872,989,675 [7700]
   - B. Securities: 1,257,734,778 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 328,613,923 [7720]
   - D. Value of long option contracts: 35,038,297 [7730]
   - E. Value of short option contracts: -18,218,891 [7735] 6,476,157,782 [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**
   - 7,898,153,660 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 216,991,818 [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**
   - 76,991,818 [7785]
<p>| | | |</p>
<table>
<thead>
<tr>
<th></th>
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<tbody>
<tr>
<td><strong>SEGREGATION REQUIREMENTS</strong> (Section 4d(2) of the CEAct)</td>
<td></td>
<td></td>
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<tr>
<td><strong>1.</strong> Net ledger balance</td>
<td></td>
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<tr>
<td>A. Cash</td>
<td>15,784,021,581</td>
<td>[7010]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>7,719,377,005</td>
<td>[7020]</td>
</tr>
<tr>
<td><strong>2.</strong> Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>1,299,077,226</td>
<td>[7030]</td>
</tr>
<tr>
<td><strong>3.</strong> 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>1,707,902,224</td>
<td>[7032]</td>
</tr>
<tr>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-1,342,128,701</td>
<td>[7033]</td>
</tr>
<tr>
<td><strong>4.</strong> Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>25,168,249,335</td>
<td>[7040]</td>
</tr>
<tr>
<td><strong>5.</strong> Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>483,766,984</td>
<td>[7045]</td>
</tr>
<tr>
<td>Less: amount offset by customer securities</td>
<td>-481,650,514</td>
<td>[7047] 2,116,470</td>
</tr>
<tr>
<td><strong>6.</strong> Amount required to be segregated (add lines 4 and 5)</td>
<td>25,170,365,805</td>
<td>[7060]</td>
</tr>
<tr>
<td><strong>7.</strong> Deposited in segregated funds bank accounts</td>
<td></td>
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<tr>
<td>A. Cash</td>
<td>1,992,984,226</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>3,267,197,607</td>
<td>[7090]</td>
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<tr>
<td><strong>8.</strong> Margins on deposit with derivatives clearing organizations of contract markets</td>
<td></td>
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<tr>
<td>A. Cash</td>
<td>15,386,357,334</td>
<td>[7100]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0</td>
<td>[7110]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>4,295,332,958</td>
<td>[7120]</td>
</tr>
<tr>
<td><strong>9.</strong> Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>79,927,013</td>
<td>[7130]</td>
</tr>
<tr>
<td><strong>10.</strong> Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Value of open long option contracts</td>
<td>1,707,902,224</td>
<td>[7132]</td>
</tr>
<tr>
<td>B. Value of open short option contracts</td>
<td>-1,342,128,701</td>
<td>[7133]</td>
</tr>
<tr>
<td><strong>11.</strong> Net equities with other FCMs</td>
<td></td>
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<tr>
<td>A. Net liquidating equity</td>
<td>10,441,768</td>
<td>[7140]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0</td>
<td>[7160]</td>
</tr>
<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><strong>12.</strong> Segregated funds on hand</td>
<td>156,846,440</td>
<td>[7150]</td>
</tr>
<tr>
<td><strong>13.</strong> Total amount in segregation (add lines 7 through 12)</td>
<td>25,554,860,869</td>
<td>[7180]</td>
</tr>
<tr>
<td><strong>14.</strong> Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>384,495,064</td>
<td>[7190]</td>
</tr>
<tr>
<td><strong>15.</strong> Management Target Amount for Excess funds in segregation</td>
<td>235,000,000</td>
<td>[7194]</td>
</tr>
<tr>
<td><strong>16.</strong> Excess (deficiency) funds in segregation over (under) Management Target Amount Excess</td>
<td>149,495,064</td>
<td>[7198]</td>
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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 13,524,179,040 [8500]
   B. Securities (at market) 10,083,082,261 [8510]

2. Net unrealized profit (loss) in open cleared swaps 2,130,540,631 [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) 25,737,801,932 [8550]

5. Accounts liquidating to a deficit and accounts with
debit balances - gross amount 102,954,075 [8560]
Less: amount offset by customer owned securities -102,046,718 [8570] 907,357 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,738,709,289 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,263,457,452 [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) 7,687,653 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer
   segregated accounts
   A. Cash 12,543,066,864 [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) 10,075,394,608 [8650]

9. Net settlement from (to) derivatives clearing organizations 226,623,906 [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) 26,116,230,483 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from
    line 13) 377,521,194 [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 285,521,194 [8770]