INITIAL
End Date: 11/17/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/18/2021
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**: **5,731,543,132** [7315]
   - **B. Securities (at market)**: **1,696,055,083** [7317]

#### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
- **-24,186,755** [7325]

#### 3. Exchange traded options
   - **a. Market value of open option contracts purchased on a foreign board of trade**: **34,987,949** [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: **-18,341,149** [7337]

#### 4. Net equity (deficit) (add lines 1. 2. and 3.)
- **7,420,058,260** [7345]

#### 5. Account liquidating to a deficit and account with a debit balances - gross amount
- **14,121,567** [7351]

#### 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
- **7,422,669,985** [7355]

#### 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
- **7,422,669,985** [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

#### 1. Cash in banks
   - **A. Banks located in the United States**: **574,179,002** [7500]
   - **B. Other banks qualified under Regulation 30.7**: **355,691,865** [7520]

#### 2. Securities
   - **A. In safekeeping with banks located in the United States**: **371,907,103** [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: **68,599,429** [7560]

#### 3. Equities with registered futures commission merchants
   - **A. Cash**: **8,234,548** [7580]
   - **B. Securities**: **0** [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: **8,633,280** [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**: **5,029,269,854** [7700]
   - **B. Securities**: **1,255,548,551** [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: **-32,820,035** [7720]
   - **D. Value of long option contracts**: **34,987,949** [7730]
   - **E. Value of short option contracts**: **-18,341,149** [7735]

#### 6. Amounts with other depositories designated by a foreign board of trade
- **0** [7740]

#### 7. Segregated funds on hand
- **0** [7765]

#### 8. Total funds in separate section 30.7 accounts
- **7,655,890,397** [7770]

#### 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
- **233,220,412** [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
- **93,220,412** [7785]
## Daily Segregation - Segregation Statement

### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**
     - \[16,152,542,152\] [7010]
   - **B. Securities (at market)**
     - \[7,794,977,252\] [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \[1,381,233,839\] [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - \[1,438,850,700\] [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - \[-1,268,403,170\] [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \[25,499,200,773\] [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \[442,433,137\] [7045]
   - Less: amount offset by customer securities
     - \[-441,696,067\] [7047] \[737,070\] [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \[25,499,937,843\] [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - \[2,615,214,393\] [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)**
     - \[3,337,614,538\] [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - \[15,349,415,590\] [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)**
     - \[4,300,456,542\] [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \[-57,681,180\] [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - \[1,438,850,700\] [7132]
    - **B. Value of open short option contracts**
      - \[-1,268,403,170\] [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - \[15,233,788\] [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**
    - \[156,906,172\] [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - \[25,887,607,373\] [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \[387,669,530\] [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 \[152,669,530\] [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 13,139,276,037 [8500]
   B. Securities (at market) 10,064,682,058 [8510]

2. Net unrealized profit (loss) in open cleared swaps 1,950,576,220 [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) 25,154,534,315 [8550]

5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount 49,034,537 [8560]
   Less: amount offset by customer owned securities -48,236,255 [8570] 798,282 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   Funds in Cleared Swaps Customer Segregated Accounts 25,155,332,597 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,113,771,492 [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) 89,298,104 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer
   segregated accounts
   A. Cash 12,579,724,652 [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) 9,975,383,954 [8650]

9. Net settlement from (to) derivatives clearing organizations -278,048,690 [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) 25,480,129,512 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from
    line 13) 324,796,915 [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 232,796,915 [8770]