INITIAL
End Date: 11/22/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/23/2021
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: 5,589,907,861 [7315]
   - B. Securities (at market): 1,705,327,829 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 167,101,538 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 38,369,284 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -22,004,411 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,478,702,101 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 3,037,492 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,481,739,593 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,481,739,593 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 489,093,583 [7500]
   - B. Other banks qualified under Regulation 30.7: 327,333,401 [7520] 816,426,984 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 434,397,055 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 68,125,028 [7560] 502,522,083 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 9,170,445 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 5,373,775 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 14,544,220 [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: 4,981,605,280 [7700]
   - B. Securities: 1,202,805,745 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 161,727,763 [7720]
   - D. Value of long option contracts: 38,369,284 [7730]
   - E. Value of short option contracts: -22,004,411 [7735] 6,362,503,661 [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**: 7,695,996,948 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 214,257,355 [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**: 74,257,355 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - A. Cash: $15,782,591,564 (7010)
   - B. Securities (at market): $7,604,863,069 (7020)

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $1,229,844,573 (7030)

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $1,417,376,381 (7032)
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$1,230,117,945 (7033)

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $24,804,557,642 (7040)

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $615,389,222 (7045)
   - Less: amount offset by customer securities: -$614,916,579 (7047) 472,643 (7050)

6. **Amount required to be segregated (add lines 4 and 5)**: $24,805,030,285 (7060)

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - A. Cash: $2,306,440,325 (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): $3,179,878,707 (7090)

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $15,403,077,490 (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): $4,272,028,344 (7120)

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -$325,888,355 (7130)

10. **Exchange traded options**
    - A. Value of open long option contracts: $1,417,376,381 (7132)
    - B. Value of open short option contracts: -$1,230,117,945 (7133)

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $17,150,012 (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**: $152,956,018 (7150)

13. **Total amount in segregation (add lines 7 through 12)**: $25,192,900,977 (7180)

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $387,870,692 (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: $152,870,692 (7198)
# Daily Segregation - Swaps Statement

**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
     - 14,006,133,279 [8500]
   - B. Securities (at market)
     - 9,795,363,312 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 2,253,910,932 [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. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 252,323,625 [8560]
   - Less: amount offset by customer owned securities
     - -251,621,762 [8570] 701,863 [8580]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,056,109,386 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

6. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash
     - 3,456,389,603 [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)
     - 89,802,800 [8620]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash
     - 12,238,217,441 [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)
     - 9,705,560,512 [8650]

8. **Net settlement from (to) derivatives clearing organizations**
   - 918,330,080 [8660]

9. **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]

10. **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]

11. **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]

12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 26,408,300,436 [8720]

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 352,191,050 [8730]

14. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - 92,000,000 [8760]

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - 260,191,050 [8770]