INITIAL
End Date: 11/23/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/24/2021
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
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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: 5,583,071,327 [7315]
   - B. Securities (at market): 1,705,674,249 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 114,342,225 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 40,165,244 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -21,679,477 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,421,573,568 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 48,776,262 [7351]
   - Less: amount offset by customer owned securities: -46,000,866 [7352] 2,775,396 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,424,348,964 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,424,348,964 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 563,102,366 [7500]
   - B. Other banks qualified under Regulation 30.7: 415,225,595 [7520] 978,327,961 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 438,830,129 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 68,036,580 [7560] 506,866,709 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 9,157,449 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 5,368,382 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 14,525,831 [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: 4,816,408,088 [7700]
   - B. Securities: 1,198,807,540 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 108,973,843 [7720]
   - D. Value of long option contracts: 40,165,244 [7730]
   - E. Value of short option contracts: -21,679,477 [7735] 6,142,675,238 [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**: 7,642,395,739 [7770]
9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 218,046,775 [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**: 78,046,775 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **A. Cash**: 16,270,746,081 [7010]
   - **B. Securities (at market)**: 7,642,322,125 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 1,633,128,522 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 1,480,067,975 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -1,255,893,867 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,770,370,836 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 397,054,925 [7045]
   - **Less: amount offset by customer securities**: -396,691,534 [7047] 363,391 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,770,734,227 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 2,544,286,930 [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)**: 3,172,472,801 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 15,425,193,885 [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)**: 4,319,798,939 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 306,348,414 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 1,480,067,975 [7132]
    - **B. Value of open short option contracts**: -1,255,893,867 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 16,875,054 [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**: 150,050,385 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: 26,159,200,516 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 388,466,289 [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**: 153,466,289 [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  13,241,181,321 [8500]
   B. Securities (at market)  9,703,685,740 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   2,379,645,386 [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)
   25,324,512,447 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   145,692,908 [8560]

   Less: amount offset by customer owned securities
   -144,918,451 [8570]  774,457 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   25,325,286,904 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash  3,608,835,767 [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) 95,922,243 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash  12,215,660,014 [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) 9,607,763,497 [8650]

9. Net settlement from (to) derivatives clearing organizations
   126,119,598 [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 [8715]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    25,654,301,119 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    329,014,215 [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