INITIAL
End Date: 11/29/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/30/2021
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: $0
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: 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: $0
  b. Minimum percentage of customer secured funds required: 0%
  c. Dollar amount range between: 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: $0
  b. Minimum percentage of cleared swaps customer collateral required: 0%
  c. Dollar amount range between: and $0
  d. Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents CH
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 6,248,155,875 [7315]
   B. Securities (at market) 1,743,145,431 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -558,155,815 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 35,257,442 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -21,406,495 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,446,996,438 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 66,019,859 [7351]
   Less: amount offset by customer owned securities -65,239,207 [7352] 780,652 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,447,777,090 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,447,777,090 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 681,183,947 [7500]
   B. Other banks qualified under Regulation 30.7 516,211,078 [7520] 1,197,395,025 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 451,315,185 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 97,853,834 549,169,019 [7560] 7570

3. Equities with registered futures commission merchants
   A. Cash 8,869,931 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -1,806,276 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,063,655 [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 5,527,818,317 [7700]
   B. Securities 1,193,976,412 [7710]
   C. Unrealized gain (loss) on open futures contracts -556,349,539 [7720]
   D. Value of long option contracts 35,257,442 [7730]
   E. Value of short option contracts -21,406,495 [7735] 6,179,296,137 [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 7,932,923,836 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 485,146,746 [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 345,146,746 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash
     - \( 16,225,537,115 \) [7010]
   - B. Securities (at market)
     - \( 7,622,074,779 \) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \( 946,559,554 \) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - \( 1,289,064,078 \) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - \( -851,244,067 \) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \( 25,231,991,459 \) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \( 356,710,734 \) [7045]
   - Less: amount offset by customer securities
     - \( -348,027,306 \) [7047] \( 8,683,428 \) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \( 25,240,674,887 \) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash
       - \( 2,897,090,097 \) [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)
       - \( 3,151,089,788 \) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - \( 14,865,573,084 \) [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)
     - \( 4,320,865,619 \) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \( -148,059,827 \) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
       - \( 1,289,064,078 \) [7132]
    - B. Value of open short option contracts
      - \( -851,244,067 \) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - \( 11,715,949 \) [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**
    - \( 150,119,372 \) [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - \( 25,686,214,093 \) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \( 445,539,206 \) [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
      - \( 210,539,206 \) [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  14,319,788,572 [8500]
   B. Securities (at market)  9,857,344,935 [8510]

2. Net unrealized profit (loss) in open cleared swaps  1,189,738,544 [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)  25,366,872,051 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  202,000,168 [8560]
   Less: amount offset by customer owned securities  -199,694,783 [8570]
   2,305,385 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)  25,369,177,436 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash  3,904,597,111 [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)  14,056,120 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash  11,791,155,600 [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)  9,843,288,815 [8650]

9. Net settlement from (to) derivatives clearing organizations  264,173,936 [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)  25,817,271,582 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  448,094,146 [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  356,094,146 [8770]