INITIAL
End Date: 12/15/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/16/2021
FCM’s Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 
   b. Minimum percentage of customer segregated funds required:% ; or 
   c. Dollar amount range between:and; or 
   d. Percentage range of customer segregated funds required between:% and%.

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 
   b. Minimum percentage of customer secured funds required:% ; or 
   c. Dollar amount range between:and; or 
   d. Percentage range of customer secured funds required between:% and%.

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 
   b. Minimum percentage of cleared swaps customer collateral required:% ; or 
   c. Dollar amount range between:and; or 
   d. Percentage range of cleared swaps customer collateral required between:% and%.

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 6,216,840,882 [7315]
   - B. Securities (at market) 1,658,831,220 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** -534,060,091 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 17,349,327 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -12,864,657 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 7,346,096,681 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount** 27,722,929 [7352] 501,780 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 7,346,598,461 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 7,346,598,461 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States 502,603,926 [7500]
   - B. Other banks qualified under Regulation 30.7 216,216,381 [7520] 718,820,307 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 354,705,262 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 77,743,385 [7560] 432,448,647 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 6,054,595 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts -1,065,327 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 4,989,268 [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 5,717,641,932 [7700]
   - B. Securities 1,226,382,573 [7710]
   - C. Unrealized gain (loss) on open futures contracts -532,994,764 [7720]
   - D. Value of long option contracts 17,349,327 [7730]
   - E. Value of short option contracts -12,864,657 [7735] 6,415,514,411 [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** 7,571,772,633 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 225,174,172 [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** 85,174,172 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: $16,368,752,500 [7010]
   - B. Securities (at market): $7,626,201,691 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $687,497,909 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $1,061,570,274 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: ($698,481,309) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $25,045,541,065 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $320,333,212 [7045]
   - Less: amount offset by customer securities: ($319,168,235) [7047]
     - Remaining: $1,164,977 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: $25,046,706,042 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $1,817,425,881 [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): $3,263,219,443 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $14,959,907,018 [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): $4,214,341,961 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $657,947,272 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $1,061,570,274 [7132]
    - B. Value of open short option contracts: ($698,481,309) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $9,799,238 [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**: $148,640,287 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: $25,434,370,065 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $387,664,023 [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: $152,664,023 [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 15,638,961,449 [8500]
   B. Securities (at market) 10,025,811,163 [8510]

2. Net unrealized profit (loss) in open cleared swaps 828,364,156 [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) 26,493,136,768 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 96,901,131 [8560]
   Less: amount offset by customer owned securities -94,825,485 [8570] 2,075,646 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,495,212,414 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,593,808,312 [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) 9,885,319 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 12,945,721,045 [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) 10,015,925,844 [8650]

9. Net settlement from (to) derivatives clearing organizations 248,197,828 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 26,813,538,348 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 318,325,934 [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 226,325,934 [8770]