INITIAL
End Date: 7/22/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

Contact Phone Number
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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
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 4,634,297,366 [7315]
   B. Securities (at market) 2,225,704,883 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 813,806,356 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 29,641,868 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -18,334,072 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,685,116,401 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 46,773,871 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,688,603,580 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,688,603,580 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 242,729,660 [7500]
   B. Other banks qualified under Regulation 30.7 262,077,449 [7520] 504,807,109 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 787,951,514 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 43,296,189 [7560] 831,247,703 [7570]

3. Equities with registered futures commission merchants
   A. Cash 14,205,844 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -57,475 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 14,148,369 [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 4,334,524,757 [7700]
   B. Securities 1,394,457,180 [7710]
   C. Unrealized gain (loss) on open futures contracts 813,863,831 [7720]
   D. Value of long option contracts 29,641,868 [7730]
   E. Value of short option contracts -18,334,072 [7735] 6,554,163,564 [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 7,904,356,745 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 215,753,165 [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 75,753,165 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 14,568,191,136 [7010]
   - B. Securities (at market): 7,962,983,523 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,455,623,906 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 1,083,476,291 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -484,594,287 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,585,680,569 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 220,508,371 [7045]
   - Less: amount offset by customer securities: -212,910,706 [7047]
   - 7,597,665 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 26,593,278,234 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts:
     - A. Cash: 3,167,067,174 [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): 2,886,025,961 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 15,095,900,658 [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): 4,663,718,607 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 143,867,621 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 1,083,476,291 [7132]
    - B. Value of open short option contracts: -484,594,287 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 10,866,793 [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**: 413,238,955 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: 26,979,567,773 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,289,539 [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: 151,289,539 [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: 16,413,562,133 [8500]
   - B. Securities (at market): 11,325,720,975 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 1,239,129,887 [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)**
   - 26,500,153,221 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 28,784,731 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,501,073,548 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: 3,214,754,849 [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): 80,069,322 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 12,401,314,143 [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): 11,245,651,653 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -111,277,854 [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 [8715]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 26,830,512,113 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 329,438,565 [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**
    - 237,438,565 [8770]