INITIAL
End Date: 7/27/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/28/2021
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
### 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**
   - Cash: 4,415,423,458 [7315]
   - Securities (at market): 2,172,352,992 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,058,205,775 [7325]

3. **Exchange traded options**
   - Market value of open option contracts purchased on a foreign board of trade: 36,481,916 [7335]
   - Market value of open contracts granted (sold) on a foreign board of trade: -22,710,464 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,659,753,677 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -44,237,231 [7354]
   - Net Liquidating Equity Method (add lines 4 and 5): 7,677,275,677 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,677,275,677 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - Banks located in the United States: 223,279,441 [7500]
   - Other banks qualified under Regulation 30.7: 341,394,522 [7520] 564,673,963 [7530]

2. **Securities**
   - In safekeeping with banks located in the United States: 753,020,653 [7540]
   - In safekeeping with other banks qualified under Regulation 30.7: 40,840,524 [7560] 793,861,177 [7570]

3. **Equities with registered futures commission merchants**
   - Cash: 14,263,263 [7580]
   - Securities: 0 [7590]
   - Unrealized gain (loss) on open futures contracts: 711,087 [7600]
   - Value of long option contracts: 36,481,916 [7730]
   - Value of short option contracts: -22,710,464 [7735] 6,520,324,592 [7740]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Cash: 0 [7640]
   - Securities: 0 [7650]
   - Amount due to (from) clearing organization - daily variation: 0 [7660]
   - Value of long option contracts: 0 [7670]
   - Value of short option contracts: 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - Cash: 4,070,566,637 [7700]
   - Securities: 1,378,491,815 [7710]
   - Unrealized gain (loss) on open futures contracts: 1,057,494,688 [7720]
   - Value of long option contracts: 36,481,916 [7730]
   - Value of short option contracts: -22,710,464 [7735] 6,520,324,592 [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**: 7,893,834,082 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 216,558,405 [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**: 76,558,405 [7785]
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### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash** 13,423,169,482 [7010]
   - **B. Securities (at market)** 7,894,067,143 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 3,512,455,355 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** 1,070,139,256 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -433,231,826 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 25,466,599,410 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 378,468,782 [7045]

6. **Amount required to be segregated (add lines 4 and 5)** 25,467,435,493 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash** 2,969,078,263 [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)** 2,649,241,329 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash** 14,202,595,709 [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)** 5,244,825,814 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** 143,367,806 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts** 1,070,139,256 [7132]
    - **B. Value of open short option contracts** -433,231,826 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity** 11,286,113 [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** 0 [7150]

13. **Total amount in segregation (add lines 7 through 12)** 25,857,302,464 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 389,866,971 [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** 154,866,971 [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 16,304,762,742 [8500]
   B. Securities (at market) 11,368,995,924 [8510]

2. Net unrealized profit (loss) in open cleared swaps -1,506,992,051 [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]
   C. Net Equity (deficit) (add lines 1, 2, and 3) 26,166,666,615 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount 60,831,244 [8560]
   Less: amount offset by customer owned securities -59,751,196 [8570] 1,080,048 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,167,746,663 [8590]

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,518,381,448 [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) 3,496,941 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,829,087,805 [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) 11,365,398,983 [8650]

8. Net settlement from (to) derivatives clearing organizations -226,085,114 [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) 26,490,280,063 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 322,533,400 [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 230,533,400 [8770]