Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

Contact Phone Number: 212-276-0963

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $235,000,000
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: $0 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: $140,000,000
  b. Minimum percentage of customer secured funds required: 0%
  c. Dollar amount range between: $0 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: $92,000,000
  b. Minimum percentage of cleared swaps customer collateral required: 0%
  c. Dollar amount range between: $0 and $0
  d. Percentage range of cleared swaps customer collateral required between: 0% and 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**
     - 4,467,781,852 [7315]
   - **B. Securities (at market)**
     - 2,160,680,201 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 1,103,886,721 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**
     - 39,728,129 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**
     - -25,351,208 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 7,746,725,695 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - 20,424,349
   - **Less: amount offset by customer owned securities**
     - -19,879,519
     - 544,830

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 7,747,270,525 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 7,747,270,525 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**
     - 242,761,483 [7500]
   - **B. Other banks qualified under Regulation 30.7**
     - 381,908,576 [7520] 624,670,059 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
     - 725,907,778 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     - 40,759,203 [7560] 766,666,981 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**
     - 14,231,867 [7580]
   - **B. Securities**
     - 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**
     - 772,119 [7600]
   - **D. Value of long option contracts**
     - 0 [7610]
   - **E. Value of short option contracts**
     - 0 [7615] 15,003,986 [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**
     - 4,115,733,367 [7700]
   - **B. Securities**
     - 1,394,013,219 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**
     - 1,103,114,602 [7720]
   - **D. Value of long option contracts**
     - 39,728,129 [7730]
   - **E. Value of short option contracts**
     - -25,351,208 [7735] 6,627,238,109 [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**
   - 8,033,579,135 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 286,308,610 [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**
    - 146,308,610 [7785]
INITIAL
End Date: 7/28/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/29/2021

Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 13,469,022,446 [7010]
   B. Securities (at market) 7,850,969,935 [7020]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,727,831,307 [7030]
3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,087,384,363 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -436,684,022 [7033]
4. Net equity (deficit) (add lines 1, 2 and 3) 25,698,524,029 [7040]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 332,211,134 [7045]
   Less: amount offset by customer securities -331,787,013 [7047] 424,121 [7050]
6. Amount required to be segregated (add lines 4 and 5) 25,698,948,150 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 3,407,935,086 [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) 2,617,751,145 [7090]
8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,210,691,519 [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) 4,844,170,085 [7120]
9. Net settlement from (to) derivatives clearing organizations of contract markets -47,803,142 [7130]
10. Exchange traded options
    A. Value of open long option contracts 1,087,384,363 [7132]
    B. Value of open short option contracts -436,684,022 [7133]
11. Net equities with other FCMs
    A. Net liquidating equity 12,567,992 [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 389,048,705 [7150]
13. Total amount in segregation (add lines 7 through 12) 26,085,061,731 [7180]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,113,581 [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 151,113,581 [7198]

Excess
**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  
     - Value: 16,528,572,418 [8500]
   - B. Securities (at market)  
     - Value: 11,346,656,900 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**  
   - Value: -1,186,189,093 [8520]

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased  
     - Value: 0 [8530]
   - B. Market value of open cleared swaps option contracts granted (sold)  
     - Value: 0 [8540]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   - Value: 26,689,040,225 [8550]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**  
   - Value: 26,690,584,916 [8560]

6. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash  
     - Value: 5,490,929,752 [8570]
   - B. Securities representing investments of cleared swaps customers' funds (at market)  
     - Value: 0 [8580]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market)  
     - Value: 3,470,296 [8590]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash  
     - Value: 9,815,207,802 [8600]
   - B. Securities representing investments of cleared swaps customers' funds (at market)  
     - Value: 0 [8610]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market)  
     - Value: 11,343,186,604 [8620]

8. **Net settlement from (to) derivatives clearing organizations**  
   - Value: 370,455,644 [8630]

9. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**  
   - Value: 27,023,250,098 [8640]

10. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**  
    - Value: 92,000,000 [8650]

11. **Management Target Amount for Excess funds in cleared swaps segregated accounts**  
    - Value: 240,665,182 [8660]