INITIAL
End Date: 8/5/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/6/2021
Daily Segregation - Cover Page

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0 and 0
- 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: 4,467,637,675 [7315]
   - B. Securities (at market): 2,177,392,988 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,232,459,342 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 46,804,885 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -26,513,465 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,897,781,425 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 989,046
   - 28,592,902 [7351]
   - 7,898,770,471 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,898,770,471 [7360]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 7,898,770,471 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 344,608,284 [7500]
   - B. Other banks qualified under Regulation 30.7: 286,479,187 [7520] 631,087,471 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 736,965,642 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 58,263,619 [7560] 795,229,261 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 14,218,925 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 126,856 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 14,345,781 [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: 4,039,260,468 [7700]
   - B. Securities: 1,382,163,727 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 1,232,332,486 [7720]
   - D. Value of long option contracts: 46,804,885 [7730]
   - E. Value of short option contracts: -26,513,465 [7735] 6,674,048,101 [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**: 8,114,710,614 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 215,940,143 [7380]

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**: 75,940,143 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 12,878,055,050 [7010]
   B. Securities (at market) 7,449,128,293 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,954,562,430 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,098,172,456 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -488,393,091 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 24,891,525,138 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 300,976,461 [7045]
   Less: amount offset by customer securities -294,218,916 [7047] 6,757,545 [7050]

6. Amount required to be segregated (add lines 4 and 5) 24,898,282,683 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,970,630,726 [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) 2,414,099,394 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,227,171,438 [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) 4,883,326,614 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 14,273,072 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,098,172,456 [7132]
    B. Value of open short option contracts -488,393,091 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,043,944 [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 151,702,285 [7150]

13. Total amount in segregation (add lines 7 through 12) 25,280,026,838 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 381,744,155 [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 146,744,155 [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: 16,875,008,764 [8500]
   - B. Securities (at market): 11,357,314,818 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: -1,540,935,947 [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. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 26,691,387,635 [8550]

5. **Less: amount offset by customer owned securities**: -111,076,416 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 26,693,736,496 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts
7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 4,886,891,575 [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): 4,201,066 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 10,465,339,961 [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): 11,353,113,752 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 261,557,218 [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)**: 26,971,103,572 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 277,367,076 [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**: 185,367,076 [8770]