INITIAL
End Date: 8/11/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/12/2021
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Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
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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 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: 4,459,343,898 [7315]
   B. Securities (at market): 2,095,005,976 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 1,214,399,126 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 48,262,551 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -24,149,242 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,792,862,309 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 38,138,437 [7351]

   Less: amount offset by customer owned securities: -37,670,929 [7352] 467,508 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,793,329,817 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,793,329,817 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States: 381,959,624 [7500]
   B. Other banks qualified under Regulation 30.7: 209,593,792 [7520] 591,553,416 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 668,059,616 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 57,784,400 [7560] 725,844,016 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 13,840,540 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: -105,157 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 13,735,383 [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: 4,069,963,486 [7700]
   B. Securities: 1,369,161,959 [7710]
   C. Unrealized gain (loss) on open futures contracts: 1,214,504,283 [7720]
   D. Value of long option contracts: 48,262,551 [7730]
   E. Value of short option contracts: -24,149,242 [7735] 6,677,743,037 [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: 8,008,875,852 [7770]


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: 75,546,035 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: **13,568,627,731** [7010]
   - B. Securities (at market): **7,468,905,328** [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **3,522,807,692** [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: **1,051,851,522** [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: **-600,135,498** [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **25,012,056,775** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: **-159,998,900** [7047] **324,788** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **25,012,381,563** [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: **3,005,396,861** [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): **2,626,816,588** [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: **14,277,614,593** [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): **4,694,915,616** [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **184,199,986** [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: **1,051,851,522** [7132]
    - B. Value of open short option contracts: **-600,135,498** [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: **10,976,396** [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**
    - **147,173,124** [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - **25,398,809,188** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **386,427,625** [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**
    - **151,427,625** [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 16,412,774,968 [8500]
   B. Securities (at market) 10,964,165,310 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   -1,148,886,308 [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) 26,228,053,970 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 64,594,536 [8560]
   Less: amount offset by customer owned securities -62,315,189 [8570] 2,279,347 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,230,333,317 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,121,168,368 [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) 11,878,121 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,483,055,005 [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) 10,952,287,189 [8650]

9. Net settlement from (to) derivatives clearing organizations -20,613,769 [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) 26,547,774,914 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 317,441,597 [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 225,441,597 [8770]