INITIAL
End Date: 8/12/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/13/2021
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: \( \geq \)
      or \( 235,000,000 \)
   b. Minimum percentage of customer segregated funds required: \( \geq \%
      or \( 0 \)
   c. Dollar amount range between: \( \geq \) and \( \leq \)
      or \( 0 \)
   d. Percentage range of customer segregated funds required between: \( \geq \% \) and \( \leq \% \)
      or \( 0 \%

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: \( \geq \)
      or \( 140,000,000 \)
   b. Minimum percentage of customer secured funds required: \( \geq \%
      or \( 0 \)
   c. Dollar amount range between: \( \geq \) and \( \leq \)
      or \( 0 \)
   d. Percentage range of customer secured funds required between: \( \geq \% \) and \( \leq \% \)
      or \( 0 \%

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
   a. Minimum dollar amount: \( \geq \)
      or \( 92,000,000 \)
   b. Minimum percentage of cleared swaps customer collateral required: \( \geq \%
      or \( 0 \)
   c. Dollar amount range between: \( \geq \) and \( \leq \)
      or \( 0 \)
   d. Percentage range of cleared swaps customer collateral required between: \( \geq \% \) and \( \leq \% \)
      or \( 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 4,400,081,217 [7315]
   B. Securities (at market) 2,093,155,325 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 1,286,413,748 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 44,263,299 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -24,390,803 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,799,522,786 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -21,145,088 [7352]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,799,804,626 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,799,804,626 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 458,462,573 [7500]
   B. Other banks qualified under Regulation 30.7 148,864,158 [7520] 607,326,731 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 670,666,755 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 57,809,181 [7560] 728,475,936 [7570]

3. Equities with registered futures commission merchants
   A. Cash 13,778,742 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 203,303 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 13,982,045 [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 3,994,465,754 [7700]
   B. Securities 1,364,679,389 [7710]
   C. Unrealized gain (loss) on open futures contracts 1,286,210,445 [7720]
   D. Value of long option contracts 44,263,299 [7730]
   E. Value of short option contracts -24,390,803 [7735] 6,665,228,084 [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 8,015,012,796 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 215,208,170 [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 75,208,170 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA):  

1. Net ledger balance
   A. Cash 13,443,134,863 [7010]
   B. Securities (at market) 7,427,830,596 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,561,582,856 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,010,174,454 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -565,757,986 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 24,876,964,783 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 137,656,774 [7045]
   Less: amount offset by customer securities -137,546,755 [7047] 110,019 [7050]

6. Amount required to be segregated (add lines 4 and 5) 24,877,074,802 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 2,948,953,297 [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) 2,811,147,019 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,522,299,273 [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) 4,469,422,116 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -98,703,486 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,010,174,454 [7132]
    B. Value of open short option contracts -565,757,986 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 18,285,168 [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 147,261,461 [7150]

13. Total amount in segregation (add lines 7 through 12) 25,263,081,316 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,006,514 [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 151,006,514 [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 16,236,924,154 [8500]
   B. Securities (at market) 11,209,388,727 [8510]

2. Net unrealized profit (loss) in open cleared swaps -938,274,769 [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) 26,508,038,112 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 35,891,131 [8560]
   Less: amount offset by customer owned securities -33,919,523 [8570] 1,971,608 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,510,009,720 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,827,594,689 [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) 7,440,382 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,568,841,282 [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) 11,201,948,345 [8650]

9. Net settlement from (to) derivatives clearing organizations 222,815,900 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 26,828,640,598 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 318,630,878 [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 226,630,878 [8770]