INITIAL
End Date: 8/13/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/16/2021
Morgan Stanley & Co. LLC
Ikram Shah
Ikram.shah@morganstanley.com

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**
   - **Cash**: 4,379,452,089 [7315]
   - **Securities (at market)**: 2,092,448,725 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,329,630,607 [7325]

3. **Exchange traded options**
   - **Market value of open option contracts purchased on a foreign board of trade**: 44,451,117 [7335]
   - **Market value of open contracts granted (sold) on a foreign board of trade**: -26,170,889 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.):** 7,819,811,649 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 1,475,835 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,821,287,484 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**:

   7,821,287,484 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 419,254,742 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 203,048,151 [7520] 622,302,893 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 668,243,946 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 58,258,834 [7560] 726,502,780 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 13,857,954 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 38,063 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 13,896,017 [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**: 3,961,238,269 [7700]
   - **B. Securities**: 1,365,945,945 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 1,329,592,543 [7720]
   - **D. Value of long option contracts**: 44,117,117 [7730]
   - **E. Value of short option contracts**: -26,170,889 [7735] 6,675,056,985 [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**
   - 8,037,758,675 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 216,471,191 [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**
    - 76,471,191 [7785]
# Daily Segregation - Segregation Statement

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

<p>| | |</p>
<table>
<thead>
<tr>
<th></th>
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</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>13,466,594,488</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>7,448,123,566</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>3,981,351,110</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>967,390,484</td>
</tr>
<tr>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-554,209,463</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>25,309,250,185</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>243,900,805</td>
</tr>
<tr>
<td>Less: amount offset by customer securities</td>
<td>-243,774,102</td>
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<td></td>
<td>126,703</td>
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<tr>
<td>6. Amount required to be segregated (add lines 4 and 5)</td>
<td>25,309,376,888</td>
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<tr>
<td>FUNDS IN SEGREGATED ACCOUNTS</td>
<td></td>
</tr>
<tr>
<td>7. Deposited in segregated funds bank accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>3,296,829,604</td>
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<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0</td>
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<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>2,728,502,436</td>
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<tr>
<td>8. Margins on deposit with derivatives clearing organizations of contract markets</td>
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<tr>
<td>A. Cash</td>
<td>14,520,481,034</td>
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<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0</td>
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<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>4,570,306,887</td>
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<tr>
<td>9. Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>7,214,215</td>
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<tr>
<td>10. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Value of open long option contracts</td>
<td>967,390,484</td>
</tr>
<tr>
<td>B. Value of open short option contracts</td>
<td>-554,209,463</td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>9,800,979</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>0</td>
</tr>
<tr>
<td>12. Segregated funds on hand</td>
<td>149,314,243</td>
</tr>
<tr>
<td>13. Total amount in segregation (add lines 7 through 12)</td>
<td>25,695,630,419</td>
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<tr>
<td>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>386,253,531</td>
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<tr>
<td>15. Management Target Amount for Excess funds in segregation</td>
<td>235,000,000</td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in segregation over (under) Management Target Amount</td>
<td>151,253,531</td>
</tr>
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## Daily Segregation - Swaps Statement

### 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: 16,043,308,326 [8500]
   - B. Securities (at market): 11,259,597,367 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -1,283,966,016 [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)**
   - 26,018,939,677 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: 93,984,524 [8560]
   - 0 [8570]
   - 1,729,031 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,020,668,708 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 4,569,954,852 [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): 5,185,285 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 10,868,550,138 [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): 11,254,412,082 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -347,173,603 [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)**
    - 26,350,928,754 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 330,260,046 [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**
    - 238,260,046 [8770]