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):
- 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 CH
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 8/17/2021

### 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:** 4,445,544,867 [7315]
   - **B. Securities (at market):** 2,089,051,443 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 1,256,929,189 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade:** 47,070,495 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade:** -29,313,461 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.):** 7,809,282,533 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount:** 31,864,303 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5):** 7,809,903,286 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:** 7,809,903,286 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States:** 464,755,335 [7500]
   - **B. Other banks qualified under Regulation 30.7:** 180,394,358 [7520] 645,149,693 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States:** 665,759,684 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7:** 58,481,861 [7560] 724,241,545 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash:** 14,166,361 [7580]
   - **B. Securities:** 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts:** -346,673 [7600]
   - **D. Value of long option contracts:** 0 [7610]
   - **E. Value of short option contracts:** 0 [7615] 13,819,688 [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:** 4,002,404,659 [7700]
   - **B. Securities:** 1,364,809,898 [7710]
   - **C. Unrealized gain (loss) on open futures contracts:** 1,257,275,862 [7720]
   - **D. Value of long option contracts:** 47,070,495 [7730]
   - **E. Value of short option contracts:** -29,313,461 [7735] 6,642,247,453 [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:** 8,025,458,379 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8):** 215,555,093 [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:** 75,555,093 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash** 12,867,276,846 [7010]
   - **B. Securities (at market)** 7,413,883,647 [7020]
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 4,206,765,499 [7030]
3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** 972,196,693 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -580,714,077 [7033]
4. **Net equity (deficit) (add lines 1, 2 and 3)** 24,879,408,608 [7040]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 218,961,804 [7045]
   - Less: amount offset by customer securities -218,788,438 [7047] 173,366 [7050]
6. **Amount required to be segregated (add lines 4 and 5)** 24,879,581,974 [7060]
7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash** 2,843,250,869 [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)** 2,718,769,532 [7090]
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash** 14,513,697,732 [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)** 4,544,813,863 [7120]
9. **Net settlement from (to) derivatives clearing organizations of contract markets** 93,142,515 [7130]
10. **Exchange traded options**
    - **A. Value of open long option contracts** 972,196,693 [7132]
    - **B. Value of open short option contracts** -580,714,077 [7133]
11. **Net equities with other FCMs**
    - **A. Net liquidating equity** 10,113,501 [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** 150,300,252 [7150]
13. **Total amount in segregation (add lines 7 through 12)** 25,265,570,880 [7180]
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 385,988,906 [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** 150,988,906 [7198]
**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** 16,379,734,676 [8500]
   - **B. Securities (at market)** 11,233,662,147 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -1,509,584,762 [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)**
   - 26,103,812,061 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 71,290,691 [8560]
   - **Less: amount offset by customer owned securities** -70,072,031 [8570]
   - **1,218,660** [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,105,030,721 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash** 4,483,559,110 [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)** 4,409,422 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash** 11,026,170,845 [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)** 11,229,252,725 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -288,873,891 [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**
    - **B. Securities representing investments of cleared swaps customers' funds (at market)**
    - **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)**
    - 26,454,518,211 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 349,487,490 [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**
    - 257,487,490 [8770]