INITIAL
End Date: 8/17/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/18/2021
END DATE: 8/17/2021
FIRM NAME: Morgan Stanley & Co. LLC
FORM: Daily Seg - FOCUS II
SUBMIT DATE: 8/18/2021

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**: 4,530,949,956 [7315]
   - **B. Securities (at market)**: 2,085,712,794 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,163,916,745 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 43,296,831 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -26,608,099 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,797,268,227 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -25,290,631 [7352] 2,505,731 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,799,773,958 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,799,773,958 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - **A. Banks located in the United States**: 455,038,451 [7500] 196,742,304 [7520] 651,780,755 [7530]

2. **Securities**

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 14,183,369 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: -373,091 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 13,810,278 [7615] 13,810,278 [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**: 4,084,522,448 [7700] 1,363,005,688 [7710] 1,164,289,837 [7720]
   - **B. Securities**: 43,296,831 [7730] 43,296,831 [7730]
   - **C. Unrealized gain (loss) on open futures contracts**: -26,608,099 [7735] 6,628,506,705 [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**: 8,016,804,844 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **217,030,886 [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**: 77,030,886 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 12,873,846,964 [7010]
   - **B. Securities (at market)**: 7,381,902,535 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,464,912,434 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 921,024,464 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -571,184,802 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 24,070,501,595 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 302,613,500 [7045]
   - **Less: amount offset by customer securities**: -302,256,815 [7047] 356,685 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 24,070,858,280 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 2,288,845,104 [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)**: 2,719,720,492 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 14,509,592,619 [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)**: 4,512,175,406 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -80,845,124 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 921,024,464 [7132]
    - **B. Value of open short option contracts**: -571,184,802 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 8,075,930 [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**: 150,006,637 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: 24,457,410,726 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,552,446 [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**: 151,552,446 [7198]

**Excess**
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 16,582,383,122 [8500]
   B. Securities (at market) 11,284,328,249 [8510]

2. Net unrealized profit (loss) in open cleared swaps -1,408,416,463 [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) 26,458,294,908 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 42,449,739 [8560]
   Less: amount offset by customer owned securities -41,388,305 [8570] 1,061,434 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,459,356,342 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,576,216,888 [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) 3,866,965 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,889,285,876 [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) 11,280,461,284 [8650]

9. Net settlement from (to) derivatives clearing organizations 18,192,306 [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) 26,768,023,319 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 308,666,977 [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 216,666,977 [8770]