INITIAL
End Date: 8/18/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/19/2021
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 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 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 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
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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

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash 4,615,423,633 [7315]
   B. Securities (at market) 2,040,237,601 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 972,794,858 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 33,425,600 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -21,751,038 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,640,130,654 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 36,717,163 [7351]
   Less: amount offset by customer owned securities -34,973,018 [7352] 1,744,145 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,641,874,799 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,641,874,799 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 400,755,617 [7500]
   B. Other banks qualified under Regulation 30.7 249,675,326 [7520] 650,430,943 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 619,685,151 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 58,119,914 [7560] 677,805,065 [7570]

3. Equities with registered futures commission merchants
   A. Cash 14,137,724 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -505,608 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 13,632,116 [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 4,169,334,950 [7700]
   B. Securities 1,362,432,536 [7710]
   C. Unrealized gain (loss) on open futures contracts 973,300,466 [7720]
   D. Value of long option contracts 33,425,600 [7730]
   E. Value of short option contracts -21,751,038 [7735] 6,516,742,514 [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 7,858,610,638 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 216,735,839 [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 76,735,839 [7785]
### Daily Segregation - Segregation Statement

#### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)

1. **Net ledger balance**
   - A. Cash: $13,463,395,803 [7010]
   - B. Securities (at market): $7,325,630,017 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $2,980,616,538 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $909,060,286 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$579,167,204 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $24,099,535,440 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $274,844,076 [7045]
   - Less: amount offset by customer securities: 
     - $274,587,268 [7047]
     - **$256,808** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $24,099,792,248 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $2,670,620,355 [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): $2,762,611,921 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $14,504,250,904 [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): $4,413,204,118 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $-354,573,667 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $909,060,286 [7132]
    - B. Value of open short option contracts: $-579,167,204 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $9,865,918 [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**
    - $149,813,978 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - $24,485,686,609 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $385,894,361 [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**: $150,894,361 [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: \[16,491,565,136\] [8500]
   - B. Securities (at market): \[11,250,629,443\] [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \[-1,281,545,381\] [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)**
   - \[26,460,649,198\] [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities - \[31,380,387\] [8560]
   - \[-30,286,648\] [8570]
   - \[1,093,739\] [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \[26,461,742,937\] [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: \[4,790,238,627\] [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): \[4,902,891\] [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \[10,616,685,687\] [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): \[11,245,726,552\] [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - \[112,894,880\] [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)**
    - \[26,770,448,637\] [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \[308,705,700\] [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**
    - \[216,705,700\] [8770]