INITIAL
End Date: 8/19/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/20/2021
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
Contact Email Address: ikram.shah@morganstanley.com

FCM's Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: $235,000,000
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range between: $0 and $0
d. Percentage range of customer segregated funds required between: 0% and 0%

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

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: $92,000,000
b. Minimum percentage of cleared swaps customer collateral required: 0%
c. Dollar amount range between: $0 and $0
d. Percentage range of cleared swaps customer collateral required between: 0% and 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: **0** [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: **4,630,757,621** [7315]
   - B. Securities (at market): **2,035,766,025** [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: **620,569,047** [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: **31,685,868** [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: **-20,515,676** [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3.)**: **7,298,262,885** [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: **92,023,721** [7351]
   - Less: amount offset by customer owned securities: **-89,581,003** [7352]  
     - **2,442,718** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: **7,300,705,603** [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: **7,300,705,603** [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: **356,888,798** [7500]
   - B. Other banks qualified under Regulation 30.7: **187,717,857** [7520]  
     - **544,606,655** [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: **625,644,739** [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: **58,171,057** [7560]  
     - **683,815,796** [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: **14,135,585** [7580]
   - B. Securities: **0** [7590]
   - C. Unrealized gain (loss) on open futures contracts: **-424,399** [7600]
   - D. Value of long option contracts: **0** [7610]
   - E. Value of short option contracts: **0** [7615]  
     - **13,711,186** [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: **4,283,324,630** [7700]
   - B. Securities: **1,351,950,229** [7710]
   - C. Unrealized gain (loss) on open futures contracts: **620,993,446** [7720]
   - D. Value of long option contracts: **31,685,868** [7730]
   - E. Value of short option contracts: **-20,515,676** [7735]  
     - **6,267,438,497** [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**: **7,509,572,134** [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: **208,866,531** [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**: **68,866,531** [7785]
## Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: 13,879,082,646 [7010]
   - B. Securities (at market): 7,321,303,883 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 2,669,382,587 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 889,256,666 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -582,029,087 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): 24,176,996,695 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 339,353,697 [7045]

6. Amount required to be segregated (add lines 4 and 5): 24,177,608,546 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash: 2,540,605,232 [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): 2,764,767,029 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 14,524,997,121 [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): 4,406,590,791 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets: -139,620,880 [7130]

10. Exchange traded options
    - A. Value of open long option contracts: 889,256,666 [7132]
    - B. Value of open short option contracts: -582,029,087 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 9,324,566 [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: 149,946,063 [7150]

13. Total amount in segregation (add lines 7 through 12): 24,563,837,501 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 386,228,955 [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: 151,228,955 [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: 16,688,058,805 [8500]
   - B. Securities (at market): 10,460,296,429 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -1,616,643,382 [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)**
   - 25,531,711,852 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 44,852,397 [8560]
   - Less: amount offset by customer owned securities: -43,933,578 [8570] 918,819 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - Funds in Cleared Swaps Customer Segregated Accounts
     - A. Cash: 4,698,404,147 [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): 3,794,590 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 10,715,263,725 [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): 10,456,501,839 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -26,041,759 [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)**
    - 25,847,922,542 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 315,291,871 [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**
    - 223,291,871 [8770]