INITIAL
End Date: 8/20/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/23/2021
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 4,862,947,409 [7315]
   B. Securities (at market) 2,052,906,959 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 696,681,050 [7325]
3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 32,777,538 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -21,882,118 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 7,623,430,838 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 51,730,711 [7351]
   Less: amount offset by customer owned securities -50,451,697 [7352] 1,279,014 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,624,709,852 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,624,709,852 [7360]

# FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 352,187,268 [7500]
   B. Other banks qualified under Regulation 30.7 183,317,599 [7520] 535,504,867 [7530]
2. Securities
   A. In safekeeping with banks located in the United States 642,085,163 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 58,175,382 [7560] 700,260,545 [7570]
3. Equities with registered futures commission merchants
   A. Cash 14,157,356 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -123,341 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 14,034,015 [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 4,527,940,527 [7700]
   B. Securities 1,352,646,414 [7710]
   C. Unrealized gain (loss) on open futures contracts 696,804,391 [7720]
   D. Value of long option contracts 32,777,538 [7730]
   E. Value of short option contracts -21,882,118 [7735] 6,588,286,752 [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 7,838,086,179 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 213,376,327 [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 73,376,327 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 14,235,319,055 [7010]
   B. Securities (at market) 7,329,396,387 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,478,409,619 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 889,150,018 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -582,936,104 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 24,349,338,975 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 269,769,623 [7045]
   Less: amount offset by customer securities -268,820,151 [7047] 949,472 [7050]

6. Amount required to be segregated (add lines 4 and 5) 24,350,288,447 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 2,750,090,928 [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) 2,784,670,428 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,519,155,034 [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) 4,394,622,572 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -177,413,592 [7130]

10. Exchange traded options
    A. Value of open long option contracts 889,150,018 [7132]
    B. Value of open short option contracts -582,936,104 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,038,469 [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 150,103,387 [7150]

13. Total amount in segregation (add lines 7 through 12) 24,736,481,140 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,192,693 [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 151,192,693 [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 16,605,188,867 [8500]
   B. Securities (at market) 10,393,649,973 [8510]

2. Net unrealized profit (loss) in open cleared swaps -1,384,509,988 [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) 25,614,328,852 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 31,036,519 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,616,227,356 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,648,126,451 [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) 4,577,475 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,746,015,825 [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) 10,389,072,498 [8650]

9. Net settlement from (to) derivatives clearing organizations 139,842,262 [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) 25,927,634,511 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 311,407,155 [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 219,407,155 [8770]