INITIAL

End Date: 8/23/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/24/2021
Name of Company: Morgan Stanley & Co. LLC

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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
### 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**: 4,839,868,584 [7315]
   - **B. Securities (at market)**: 2,051,610,269 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 992,980,932 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 33,933,845 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -21,085,146 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,897,308,484 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 48,533,033 [7351]
   - Less: amount offset by customer owned securities: -47,841,267 [7352]
   - **691,766** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,898,000,250 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - **7,898,000,250** [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 327,118,375 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 242,900,312 [7520] 570,018,687 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 636,262,770 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 58,222,478 [7560] 694,485,248 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 14,171,455 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: -148,683 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 14,022,772 [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**: 4,477,258,139 [7700]
   - **B. Securities**: 1,357,125,021 [7710] 33,933,845 [7730]
   - **C. Unrealized gain (loss) on open futures contracts**: 993,129,615 [7720]
   - **D. Value of long option contracts**: -21,085,146 [7735] 6,840,361,474 [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**: 8,118,888,181 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **220,887,931** [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**: 80,887,931 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - A. Cash: 14,631,542,804 [7010]
   - B. Securities (at market): 7,347,872,031 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 2,923,263,853 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 931,176,598 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -592,074,829 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 25,241,780,457 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 150,393,290 [7045]
   - Less: amount offset by customer securities: -150,222,446 [7047] 170,844 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 25,241,951,301 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 3,415,316,893 [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): 2,800,587,611 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,509,133,773 [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): 4,395,466,876 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 5,877,759 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 931,176,598 [7132]
    - B. Value of open short option contracts: -592,074,829 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 11,255,007 [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**
    - 151,817,544 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 25,628,557,232 [7180]

14. **Excess (deficiency) funds in segregation (subract line 6 from line 13)**
    - 386,605,931 [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: 151,605,931 [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: 16,479,935,063 [8500]
   - B. Securities (at market): 10,448,198,271 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -1,390,828,671 [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)**
   - 25,537,304,663 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: 2,332,109 [8560]
   - 30,256,520 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,539,636,772 [8580]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 4,674,996,771 [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): 4,272,706 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 10,744,942,657 [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): 10,443,925,565 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -11,109,615 [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 [8715]
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 0 [8720]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 25,857,028,084 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 317,391,312 [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**
    - 225,391,312 [8770]