INITIAL
End Date: 8/25/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/26/2021
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):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0 and 0
- 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: 4,611,849,486 [7315]
   - B. Securities (at market): 2,035,941,184 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 952,415,302 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 36,641,987 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -21,941,385 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,614,906,574 [7345]

5. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,615,532,874 [7355]

6. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,615,532,874 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 299,248,016 [7500]
   - B. Other banks qualified under Regulation 30.7: 279,648,990 [7520] 578,897,006 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 587,124,993 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 58,066,244 [7560] 645,191,237 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 14,142,570 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -218,334 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 13,924,236 [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: 4,234,744,305 [7700]
   - B. Securities: 1,390,749,948 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 952,633,636 [7720]
   - D. Value of long option contracts: 36,641,987 [7730]
   - E. Value of short option contracts: -21,941,385 [7735] 6,592,828,491 [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**: 7,830,840,970 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 215,308,096 [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**: 75,308,096 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **Cash**: 14,734,608,151 [7010]
   - **Securities (at market)**: 7,375,577,119 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 2,303,613,576 [7030]

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: 964,269,562 [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -582,983,900 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 24,795,084,508 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 252,080,556 [7045]
   - **Less: amount offset by customer securities**: -247,905,062 [7047] 4,175,494 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 24,799,260,002 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **Cash**: 2,957,605,992 [7070]
     - **Securities representing investments of customers’ funds (at market)**: 0 [7080]
     - **Securities held for particular customers or option customers in lieu of cash (at market)**: 2,869,047,867 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 14,518,436,892 [7100]
   - **Securities representing investments of customers’ funds (at market)**: 0 [7110]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 4,356,259,708 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -55,260,482 [7130]

10. **Exchange traded options**
    - **Value of open long option contracts**: 964,269,562 [7132]
    - **Value of open short option contracts**: -582,983,900 [7133]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 9,360,863 [7140]
    - **Securities representing investments of customers’ funds (at market)**: 0 [7160]
    - **Securities held for particular customers or option customers in lieu of cash (at market)**: 0 [7170]

12. **Segregated funds on hand**: 150,269,544 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: 25,187,006,046 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 387,746,044 [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**: 152,746,044 [7198]
## Daily Segregation - Swaps Statement

### 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: $16,468,311,428
   - B. Securities (at market): $10,398,383,368

2. **Net unrealized profit (loss) in open cleared swaps**: $-954,589,328

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: $25,912,105,468

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: $-204,624,422
   - 1,242,233

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $25,913,347,701

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $4,420,677,383
   - 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): $2,259,673

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $11,072,147,389
   - 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): $10,396,123,695

9. **Net settlement from (to) derivatives clearing organizations**: 336,071,278

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: 0
    - B. Value of open cleared swaps short option contracts: 0

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 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

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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: $26,227,279,418

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $313,931,717

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: 92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: 221,931,717