INITIAL
End Date: 8/26/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/27/2021
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: 4,703,050,006 [7315]
   B. Securities (at market): 2,040,698,029 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 822,276,309 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 35,406,836 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -19,373,372 [7337]

4. Net equity (deficit) (add lines 1., 2. and 3.): 7,582,057,808 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities: -33,837,471 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,583,215,557 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,583,215,557 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States: 338,686,140 [7500]
   B. Other banks qualified under Regulation 30.7: 182,540,612 [7520] 521,226,752 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 594,456,786 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 58,057,248 [7560] 652,514,034 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 14,134,961 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: -191,677 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 13,943,284 [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: 4,384,267,154 [7700]
   B. Securities: 1,388,183,995 [7710]
   C. Unrealized gain (loss) on open futures contracts: 822,467,985 [7720]
   D. Value of long option contracts: 35,406,836 [7730]
   E. Value of short option contracts: -19,373,372 [7735] 6,610,952,598 [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: 7,798,636,668 [7770]


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: 75,421,111 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - Value: 15,110,595,251 [7010]
   - **B. Securities (at market)**
     - Value: 7,371,418,350 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Value: 1,880,288,638 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - Value: 1,017,106,325 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - Value: -666,335,015 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - Value: 24,713,073,549 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Value: 235,562,801 [7045]
   - Less: amount offset by customer securities
     - Value: -233,275,119 [7047] 2,287,682 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - Value: 24,715,361,231 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - Value: 2,880,490,241 [7070]
   - **B. Securities representing investments of customers' funds (at market)**
     - Value: 0 [7080]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
     - Value: 2,629,482,302 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - Value: 14,698,620,491 [7100]
   - **B. Securities representing investments of customers' funds (at market)**
     - Value: 0 [7110]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
     - Value: 4,590,926,577 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - Value: -207,382,460 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - Value: 1,017,106,325 [7132]
    - **B. Value of open short option contracts**
      - Value: -666,335,015 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - Value: 10,173,734 [7140]
    - **B. Securities representing investments of customers' funds (at market)**
      - Value: 0 [7160]
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
      - Value: 0 [7170]

12. **Segregated funds on hand**
    - Value: 151,009,471 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - Value: 25,104,091,666 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Value: 388,730,435 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - Value: 235,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**
      - Value: 153,730,435 [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
     - 16,306,912,865 [8500]
   - B. Securities (at market)
     - 10,423,828,349 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -1,006,436,319 [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)**
   - 25,724,304,895 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 15,584,097 [8560]
   - Less: amount offset by customer owned securities
     - -14,599,682 [8570]
     - 984,415 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,725,289,310 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash
     - 4,546,191,509 [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)
     - 5,649,461 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash
     - 11,055,121,673 [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)
     - 10,418,178,888 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 15,195,677 [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)**
    - 26,040,337,208 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 315,047,898 [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**
    - 223,047,898 [8770]