INITIAL
End Date: 8/30/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/31/2021
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):
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**: 4,718,111,326 [7315]
   - **B. Securities (at market)**: 2,050,269,762 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,145,726,630 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 40,204,488 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -22,171,889 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,932,140,317 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -23,621,370
   - **5,961,088** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,938,101,405 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - **7,938,101,405** [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - **A. Banks located in the United States**: 369,936,286 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 259,754,083 [7520] 629,690,369 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 612,186,154 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 58,124,686 [7560] 670,310,840 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 14,165,233 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 623,286 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 14,788,519 [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**: 4,297,319,571 [7700]
   - **B. Securities**: 1,379,958,923 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 1,145,103,343 [7720]
   - **D. Value of long option contracts**: 40,204,488 [7730]
   - **E. Value of short option contracts**: -22,171,889 [7735] 6,840,414,436 [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**: 8,155,204,164 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **217,102,759** [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**: 77,102,759 [7785]
**Segregation Requirements (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: \(14,783,650,268\) [7010]
   - B. Securities (at market): \(7,426,016,341\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(2,771,417,397\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(1,035,164,486\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-673,128,209\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(25,343,120,283\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: \(-72,554,100\) [7047] \(1,940,499\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(25,345,060,782\) [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: \(3,328,129,051\) [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): \(2,770,244,558\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(14,709,187,443\) [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): \(4,503,374,160\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(-102,618,283\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(1,035,164,486\) [7132]
    - B. Value of open short option contracts: \(-673,128,209\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(8,790,343\) [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**
    - \(152,397,623\) [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - \(25,731,541,172\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(386,480,390\) [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: \(151,480,390\) [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 16,258,430,906 [8500]
   B. Securities (at market) 10,449,326,623 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   -1,328,681,547 [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) 25,379,075,982 [8550]

5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount 34,737,319 [8560]
   Less: amount offset by customer owned securities -33,442,721 [8570] 1,294,598 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,380,370,580 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,266,404,438 [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) 3,266,180 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 11,189,036,662 [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) 10,446,060,443 [8650]

9. Net settlement from (to) derivatives clearing organizations -191,986,128 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 25,712,781,595 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 332,411,015 [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 240,411,015 [8770]