INITIAL
End Date: 9/1/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/2/2021
Morgan Stanley & Co. LLC

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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: **4,523,307,784** [7315]
   - B. Securities (at market): **2,040,761,845** [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: **1,045,101,044** [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: **42,016,386** [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: **-19,896,600** [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): **7,631,290,459** [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: **-41,680,404** [7352] **5,196,896** [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): **7,636,487,355** [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: **7,636,487,355** [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: **305,852,066** [7500]
   - B. Other banks qualified under Regulation 30.7: **328,109,598** [7520] **633,961,664** [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: **4,109,231,641** [7700]
   - B. In safekeeping with other banks qualified under Regulation 30.7: **1,378,335,265** [7710]

3. Equities with registered futures commission merchants
   - A. Cash: **14,216,904** [7580]
   - B. Securities: **0** [7590]
   - C. Unrealized gain (loss) on open futures contracts: **867,088** [7600]
   - D. Value of long option contracts: **0** [7610]
   - E. Value of short option contracts: **0** [7615] **15,083,992** [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: **4,109,231,641** [7700]
   - B. Securities: **1,378,335,265** [7710]
   - C. Unrealized gain (loss) on open futures contracts: **1,044,233,956** [7720]
   - D. Value of long option contracts: **42,016,386** [7730]
   - E. Value of short option contracts: **-19,896,600** [7735] **6,553,920,648** [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: **7,865,392,885** [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): **228,905,530** [7380]

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: **88,905,530** [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash 15,126,452,664 [7010]
   - B. Securities (at market) 7,575,912,312 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,640,287,494 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market 1,179,706,401 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market -848,011,001 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,674,347,870 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 81,212,449 [7045]
   - Less: amount offset by customer securities -80,862,596 [7047] 349,853 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,674,697,723 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash 3,384,091,398 [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) 2,804,635,500 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash 14,834,000,252 [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) 4,618,727,754 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -71,357,976 [7130]

10. Exchange traded options
    - A. Value of open long option contracts 1,179,706,401 [7132]
    - B. Value of open short option contracts -848,011,001 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity 9,612,935 [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 152,549,058 [7150]

13. Total amount in segregation (add lines 7 through 12) 26,063,954,321 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 389,256,598 [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 154,256,598 [7198]
Cleared Swaps Customer Requirements

1. Net ledger balance
   A. Cash 16,532,231,973 [8500]
   B. Securities (at market) 10,487,425,665 [8510]
2. Net unrealized profit (loss) in open cleared swaps -1,243,918,171 [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) 25,775,739,467 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 12,882,304 [8560]
   Less: amount offset by customer owned securities -10,904,592 [8570] 1,977,712 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,777,717,179 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,382,928,308 [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) 22,898,489 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 11,162,799,144 [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) 10,464,527,176 [8650]
9. Net settlement from (to) derivatives clearing organizations 28,888,800 [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) 26,062,041,917 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 284,324,738 [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 192,324,738 [8770]