INITIAL
End Date: 9/3/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/7/2021
Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

Contact Phone Number
212-276-0963

Contact Email Address
Ikram.shah@morganstanley.com

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
**INITIAL**

**End Date:** 9/3/2021  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 9/7/2021

### 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: 

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>[7305]</td>
<td></td>
</tr>
</tbody>
</table>

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

| A. Cash                                                                 | 4,599,908,533  | [7315] |
| B. Securities (at market)                                               | 2,058,673,839  | [7317] |

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

| 1,012,969,068                                                                   | [7325] |

3. Exchange traded options

| a. Market value of open option contracts purchased on a foreign board of trade | 42,884,636    | [7335] |
| b. Market value of open contracts granted (sold) on a foreign board of trade | -17,904,437   | [7337] |

4. Net equity (deficit) (add lines 1. 2. and 3.)

| 7,696,531,639                                                                  | [7345] |

5. Account liquidating to a deficit and account with a debit balances - gross amount

| -47,693,755                                                                   | 4,159,438    | [7354] |
| Less: amount offset by customer owned securities                              |               |

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

| 7,700,691,077                                                                | [7355] |

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

| 7,700,691,077                                                              | [7360] |

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

| A. Banks located in the United States                                      | 111,547,157   | [7500] |
| B. Other banks qualified under Regulation 30.7                            | 586,454,459   | [7520] |

2. Securities

| A. In safekeeping with banks located in the United States                  | 620,338,068   | [7540] |
| B. In safekeeping with other banks qualified under Regulation 30.7         | 58,220,636    | [7560] |

3. Equities with registered futures commission merchants

| A. Cash                                                                   | 14,320,571    | [7580] |
| B. Securities                                                             | 0             | [7590] |
| C. Unrealized gain (loss) on open futures contracts                       | 388,778       | [7600] |
| D. Value of long option contracts                                         | 0             | [7610] |
| E. Value of short option contracts                                        | 0             | [7615] |

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] |

5. Amounts held by members of foreign boards of trade

| A. Cash                                                                   | 4,142,303,272 | [7700] |
| B. Securities                                                             | 1,380,115,134 | [7710] |
| C. Unrealized gain (loss) on open futures contracts                       | 1,012,580,289 | [7720] |
| D. Value of long option contracts                                         | 42,884,636    | [7730] |
| E. Value of short option contracts                                        | -17,904,437   | [7735] |

6. Amounts with other depositaries 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

| 7,951,248,563                                                               | [7770] |

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

| 250,557,486                                                                  | [7780] |

10. Management Target Amount for Excess funds in separate section 30.7 accounts

| 140,000,000                                                                   | [7785] |

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

| 110,557,486                                                                  | [7785] |
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 15,152,204,143 [7010]
   B. Securities (at market) 7,622,837,124 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,847,186,027 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,252,868,128 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -896,903,799 [7033]

4. Net equity (deficit) (add lines 1, 2, and 3) 25,978,193,623 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 171,588,486 [7045]
   Less: amount offset by customer securities -171,016,027 [7047] 572,459 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,978,766,082 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 2,912,957,348 [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) 2,833,247,813 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 15,388,968,099 [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) 4,635,464,490 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 72,082,652 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,252,868,128 [7132]
    B. Value of open short option contracts -896,903,799 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 12,777,287 [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 154,124,821 [7150]

13. Total amount in segregation (add lines 7 through 12) 26,365,586,839 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,820,757 [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 151,820,757 [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 16,689,182,599 [8500]
   B. Securities (at market) 10,398,649,711 [8510]
2. Net unrealized profit (loss) in open cleared swaps -1,225,335,203 [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) 25,862,497,107 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 120,322,125 [8560]
   Less: amount offset by customer owned securities -119,434,333 [8570] 887,792 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,863,384,899 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,453,200,322 [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) 43,701,960 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 11,175,530,012 [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) 10,354,947,751 [8650]
9. Net settlement from (to) derivatives clearing organizations 138,480,966 [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) 26,165,861,011 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 302,476,112 [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 210,476,112 [8770]