INITIAL
End Date: 9/6/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
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Morgan Stanley & Co. LLC

Ikram Shah

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 \[0 \quad 0\]
   d. Percentage range of customer segregated funds required between:% and%. \[0 \quad 0\]

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 \[0 \quad 0\]
   d. Percentage range of customer secured funds required between:% and%. \[0 \quad 0\]

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 \[0 \quad 0\]
   d. Percentage range of cleared swaps customer collateral required between:% and%. \[0 \quad 0\]

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**: 4,612,316,539 [7315]
   - **B. Securities (at market)**: 2,058,841,199 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,145,073,869 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 46,920,108 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -20,763,108 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,842,388,607 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - **Less**: 49,975,147 [7352]
   - **Total**: 1,666,237 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,844,054,844 [7355]

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

   **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**: 477,850,466 [7520] 589,397,623 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 620,448,746 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 58,188,581 [7560] 678,637,327 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 14,319,336 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 856,762 [7600]
   - **D. Value of long option contracts**: 46,920,108 [7610]
   - **E. Value of short option contracts**: -20,763,108 [7615] 15,176,098 [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**: 4,240,188,195 [7700]
   - **B. Securities**: 1,380,203,872 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 1,144,217,107 [7720]
   - **D. Value of long option contracts**: 46,920,108 [7730]
   - **E. Value of short option contracts**: -20,763,108 [7735] 6,790,766,174 [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**: 8,073,977,222 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **229,922,378 [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**: 89,922,378 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**
     
     15,116,687,303 [7010]
   - **B. Securities (at market)**
     
     7,621,896,989 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**

   2,854,900,765 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     
     1,252,803,297 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     
     -896,759,496 [7033]

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

   25,949,528,858 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**

   172,492,970 [7045]

   **Less: amount offset by customer securities**

   -172,145,493 [7047] 347,477 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**

   25,949,876,335 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     
     2,880,282,360 [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)**
     
     2,833,337,658 [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)**
     
     4,635,243,004 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**

   76,660,033 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      
      1,252,803,297 [7132]
    - **B. Value of open short option contracts**
      
      -896,759,496 [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**

    153,316,327 [7150]

13. **Total amount in segregation (add lines 7 through 12)**

    26,336,628,569 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**

    386,752,234 [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

    151,752,234 [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 16,705,393,669 [8500]
   B. Securities (at market) 10,400,468,724 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   -1,232,760,538 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   25,873,101,855 [8550]
   Less: amount offset by customer owned securities -128,923,789 [8550] 3,334,225 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   25,876,436,080 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,487,602,489 [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) 43,713,114 [8620]

7. 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) 10,356,755,610 [8650]

8. Net settlement from (to) derivatives clearing organizations
   114,347,001 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    26,177,948,226 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    301,512,146 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts
    92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management
    209,512,146 [8770]