INITIAL
End Date: 9/10/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/13/2021
Firm Name: 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**
   - **Cash**: 4,906,868,776 [7315]
   - **Securities (at market)**: 2,069,809,819 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 965,389,932 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 63,492,638 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -29,941,148 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,975,620,017 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -36,639,849 [7352] 1,642,725 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,977,262,742 [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**
   - B. Other banks qualified under Regulation 30.7: 488,765,619 [7520] 866,486,106 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 684,389,866 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 57,645,640 [7560] 742,035,506 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 14,253,769 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 275,044 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 14,528,813 [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: 4,241,049,581 [7700]
   - B. Securities: 1,327,774,313 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 965,114,888 [7720]
   - D. Value of long option contracts: 63,492,638 [7730]

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**: 8,190,540,697 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 213,277,955 [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**: 73,277,955 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash  16,239,967,233 [7010]
   B. Securities (at market)  7,557,689,380 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market  864,367,972 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market  1,402,817,583 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market  -985,418,721 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)  25,079,423,447 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  296,320,160 [7045]
   Less: amount offset by customer securities  -293,363,005 [7047]  2,957,155 [7050]

6. Amount required to be segregated (add lines 4 and 5)  25,082,380,602 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash  2,227,834,578 [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)  2,680,134,318 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash  15,521,220,330 [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)  4,726,410,982 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets  -256,595,886 [7130]

10. Exchange traded options
    A. Value of open long option contracts  1,402,817,583 [7132]
    B. Value of open short option contracts  -985,418,721 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity  3,878,385 [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  151,144,080 [7150]

13. Total amount in segregation (add lines 7 through 12)  25,471,425,649 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  389,045,047 [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  154,045,047 [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: 16,649,153,090 [8500]
   - B. Securities (at market): 10,296,582,509 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -943,084,696 [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)**
   - 26,002,650,903 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -126,208,177 [8570]
   - 2,118,339 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,004,769,242 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 4,382,165,967 [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): 8,984,865 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 11,148,924,927 [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): 10,287,597,644 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 452,900,916 [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)**
    - 26,280,574,319 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 183,805,077 [8770]

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**
    - 275,805,077 [8730]