INITIAL
End Date: 9/13/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/14/2021
**Name of Company**

Morgan Stanley & Co. LLC

**Contact Name**

Ikram Shah

**Contact Phone Number**

212-276-0963

**Contact Email Address**

Ikram.shah@morganstanley.com

<table>
<thead>
<tr>
<th>FCM's Customer Segregated Funds Residual Interest Target (choose one):</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Minimum dollar amount: ; or</td>
<td>235,000,000</td>
</tr>
<tr>
<td>b. Minimum percentage of customer segregated funds required: % ; or</td>
<td>0</td>
</tr>
<tr>
<td>c. Dollar amount range between: and; or</td>
<td>0 0</td>
</tr>
<tr>
<td>d. Percentage range of customer segregated funds required between: % and %</td>
<td>0 0</td>
</tr>
</tbody>
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<tr>
<th>FCM's Customer Secured Amount Funds Residual Interest Target (choose one):</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Minimum dollar amount: ; or</td>
<td>140,000,000</td>
</tr>
<tr>
<td>b. Minimum percentage of customer secured funds required: % ; or</td>
<td>0</td>
</tr>
<tr>
<td>c. Dollar amount range between: and; or</td>
<td>0 0</td>
</tr>
<tr>
<td>d. Percentage range of customer secured funds required between: % and %</td>
<td>0 0</td>
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<th>FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):</th>
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</thead>
<tbody>
<tr>
<td>a. Minimum dollar amount: ; or</td>
<td>92,000,000</td>
</tr>
<tr>
<td>b. Minimum percentage of cleared swaps customer collateral required: % ; or</td>
<td>0</td>
</tr>
<tr>
<td>c. Dollar amount range between: and; or</td>
<td>0 0</td>
</tr>
<tr>
<td>d. Percentage range of cleared swaps customer collateral required between: % and %</td>
<td>0 0</td>
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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 4,883,739,123 [7315]
   B. Securities (at market) 2,076,992,167 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 996,995,026 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 69,991,939 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -32,721,331 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,994,996,924 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -46,420,011 [7352] 1,814,765 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,996,811,689 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,996,811,689 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 296,897,270 [7500]
   B. Other banks qualified under Regulation 30.7 500,731,324 [7520] 797,628,594 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 669,381,290 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 79,213,925 [7560] 748,595,215 [7570]

3. Equities with registered futures commission merchants
   A. Cash 14,034,244 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 258,974 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 14,293,218 [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 4,292,577,848 [7700]
   B. Securities 1,328,396,953 [7710]
   C. Unrealized gain (loss) on open futures contracts 996,736,052 [7720]
   D. Value of long option contracts 69,991,939 [7730]
   E. Value of short option contracts -32,721,331 [7735] 6,654,981,461 [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 8,215,498,488 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 218,686,799 [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 78,686,799 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash 17,192,461,700 [7010]
   - B. Securities (at market) 7,576,717,875 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 857,391,569 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market 1,546,472,402 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market -1,111,891,849 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 26,061,151,697 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 107,624,770 [7045]
   - Less: amount offset by customer securities -106,581,320 [7047] 1,043,450 [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 26,062,195,147 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash 2,881,614,493 [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) 2,778,726,802 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash 15,501,401,763 [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) 4,647,036,286 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** 48,137,376 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts 1,546,472,402 [7132]
    - B. Value of open short option contracts -1,111,891,849 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity 6,440,701 [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** 150,954,787 [7150]

13. **Total amount in segregation (add lines 7 through 12)** 26,448,892,761 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 386,697,614 [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 151,697,614 [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: $16,368,971,630
   - B. Securities (at market): $10,269,584,314

2. Net unrealized profit (loss) in open cleared swaps: -$969,386,963

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased: $0
   - B. Market value of open cleared swaps option contracts granted (sold): $0

4. Net Equity (deficit) (add lines 1, 2, and 3): $25,669,168,981

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: $37,216,742

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $25,670,981,890

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $4,432,430,020
   - 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): $3,572,210

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $11,274,489,759
   - 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): $10,266,012,104

9. Net settlement from (to) derivatives clearing organizations: -$27,183,996

10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts: $0
    - B. Value of open cleared swaps short option contracts: $0

11. Net equities with other FCMs
    - A. Net liquidating equity: $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

12. Cleared swaps customer funds on hand
    - A. Cash: 
    - B. Securities representing investments of cleared swaps customers' funds (at market): 
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $0

13. Total amount in cleared swaps customer segregation (add lines 7 through 12): $25,949,320,097

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): $278,338,207

15. Management Target Amount for Excess funds in cleared swaps segregated accounts: $92,000,000