INITIAL
End Date: 9/15/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/16/2021
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Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
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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**
   - **A. Cash**: 4,974,871,894 [7315]
   - **B. Securities (at market)**: 2,030,589,637 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 876,819,483 [7325]

3. **Exchange traded options**
   - Market value of open option contracts purchased on a foreign board of trade: 98,431,988 [7335]
   - Market value of open contracts granted (sold) on a foreign board of trade: -56,543,865 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,924,169,137

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - cash: 2,718,171

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,926,887,308 [7355]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - Banks located in the United States: 167,148,799 [7500]
   - Other banks qualified under Regulation 30.7: 544,904,222 [7520] 712,053,021 [7530]

2. **Securities**
   - In safekeeping with banks located in the United States: 602,261,741 [7540]
   - In safekeeping with other banks qualified under Regulation 30.7: 80,825,052 [7560] 683,086,793 [7570]

3. **Equities with registered futures commission merchants**
   - Cash: 14,163,760 [7580]
   - Securities: 0 [7590]
   - Unrealized gain (loss) on open futures contracts: 737,986 [7600]
   - Value of long option contracts: 98,431,988 [7730]
   - Value of short option contracts: -56,543,865 [7735] 6,731,835,183 [7740]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Cash: 0 [7640]
   - Securities: 0 [7650]
   - Amount due to (from) clearing organization - daily variation: 0 [7660]
   - Value of long option contracts: 0 [7670]
   - Value of short option contracts: 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - Cash: 4,466,362,718 [7700]
   - Securities: 1,347,502,845 [7710]
   - Unrealized gain (loss) on open futures contracts: 876,081,497 [7720]
   - Value of long option contracts: 98,431,988 [7730]
   - Value of short option contracts: -56,543,865 [7735] 6,731,835,183 [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**: 8,141,876,743 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 214,989,435 [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**: 74,989,435 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - **A. Cash** 17,142,616,012 [7010]
   - **B. Securities (at market)** 7,574,116,248 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 1,170,836,415 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** 1,742,715,379 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -1,318,736,515 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 26,311,547,539 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 202,032,493 [7045]
   - **Less: amount offset by customer securities** -192,666,183 [7047] 9,366,310 [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 26,320,913,849 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash** 2,830,477,894 [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)** 2,770,868,992 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash** 15,509,571,790 [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)** 4,652,459,048 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** 352,656,918 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts** 1,742,715,379 [7132]
    - **B. Value of open short option contracts** -1,318,736,515 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity** 10,637,985 [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** 150,788,208 [7150]

13. **Total amount in segregation (add lines 7 through 12)** 26,701,439,699 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 380,525,850 [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** 145,525,850 [7198]
**Daily Segregation - Swaps Statement**

**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: 16,271,805,923 [8500]
   - B. Securities (at market): 10,294,785,348 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: -1,023,177,584 [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]
   - Net Equity (deficit) (add lines 1, 2, and 3): 25,543,413,687 [8550]
   - Less: amount offset by customer owned securities: 1,761,913 [8580]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 127,768,210 [8560]
   - Less: amount offset by customer owned securities: -126,006,297 [8570]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 25,545,175,600 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

6. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 4,157,932,179 [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): 7,544,266 [8620]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 11,261,400,207 [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): 10,287,241,082 [8650]

8. **Net settlement from (to) derivatives clearing organizations**: 118,799,693 [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

12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 25,832,917,427 [8720]

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 287,741,827 [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**: 195,741,827 [8770]