INITIAL
End Date: 6/3/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/4/2021
Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

FCM’s Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range: 0 - 0
- Percentage range of customer segregated funds required: 0% - 0%

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: $140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range: 0 - 0
- Percentage range of customer secured funds required: 0% - 0%

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: $92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range: 0 - 0
- Percentage range of cleared swaps customer collateral required: 0% - 0%

Attach supporting documents
### 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**
     - 4,524,741,713 [7315]
   - **B. Securities (at market)**
     - 2,125,470,006 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 1,115,021,579 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**
     - 29,163,353 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**
     - -21,463,125 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 7,772,933,526 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - 28,685,797 [7351]
   - Less: amount offset by customer owned securities
     - -26,996,982 [7352] $1,688,815 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 7,774,622,341 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 7,774,622,341 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**
     - 487,244,630 [7500]
   - **B. Other banks qualified under Regulation 30.7**
     - 660,533,514 [7520] $1,147,778,144 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
     - 576,631,848 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     - 44,904,273 [7560] $621,536,121 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**
     - 16,935,051 [7580]
   - **B. Securities**
     - 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**
     - 6,000,750 [7600]
   - **D. Value of long option contracts**
     - 0 [7610]
   - **E. Value of short option contracts**
     - 0 [7615] $22,935,801 [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**
     - 3,578,363,211 [7700]
   - **B. Securities**
     - 1,503,933,885 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**
     - 1,109,020,830 [7720]
   - **D. Value of long option contracts**
     - 29,163,353 [7730]
   - **E. Value of short option contracts**
     - -21,463,125 [7735] $6,199,018,154 [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**
   - 7,991,268,220 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 216,645,879 [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**
    - 76,645,879 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash: 12,301,563,896 [7010]
   - B. Securities (at market): 8,113,203,814 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 4,692,137,405 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 895,472,434 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -402,764,232 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): 25,599,613,317 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 384,933,437 [7045]

6. Amount required to be segregated (add lines 4 and 5): 25,599,846,344 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: 3,116,949,379 [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): 2,560,583,596 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 14,449,328,589 [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): 5,046,448,622 [7120]


10. Exchange traded options
    - A. Value of open long option contracts: 895,472,434 [7132]
    - B. Value of open short option contracts: -402,764,232 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 11,470,507 [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: 506,171,596 [7150]

13. Total amount in segregation (add lines 7 through 12): 25,984,931,106 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 385,084,762 [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: 150,084,762 [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: $14,054,188,316
   - B. Securities (at market): $10,849,458,289

2. Net unrealized profit (loss) in open cleared swaps: $804,409,602

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): $25,708,056,207

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: $-28,009,007

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $25,736,128,378

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $4,420,087,645
   - 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): $7,544,511

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $10,466,445,983
   - 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): $10,841,913,778

9. Net settlement from (to) derivatives clearing organizations: $275,905,876

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: $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

13. Total amount in cleared swaps customer segregation (add lines 7 through 12): $26,011,897,793

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): $275,769,415

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

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management: $183,769,415