INITIAL
End Date: 6/8/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/9/2021
**Name of Company**

Morgan Stanley & Co. LLC

**Contact Name**

Ikram Shah

**Contact Phone Number**

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**Contact Email Address**

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FCM’s Customer Segregated Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: 235,000,000
- b. Minimum percentage of customer segregated funds required: 0
- c. Dollar amount range between: 0
- d. Percentage range of customer segregated funds required between: 0%

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: 140,000,000
- b. Minimum percentage of customer secured funds required: 0
- c. Dollar amount range between: 0
- d. Percentage range of customer secured funds required between: 0%

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: 92,000,000
- b. Minimum percentage of cleared swaps customer collateral required: 0
- c. Dollar amount range between: 0
- d. Percentage range of cleared swaps customer collateral required between: 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  

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash                  4,363,416,651  [7315]
   B. Securities (at market) 2,179,146,078  [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  
   1,324,553,910  [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade  
      31,762,697  [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade  
      -22,537,561  [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)  
   7,876,341,775  [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount  
   34,807,211  [7352]  175,241  [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5)  
   7,876,517,016  [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  
   7,876,517,016  [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States  
      502,249,908  [7500]
   B. Other banks qualified under Regulation 30.7  
      480,268,373  [7520]  982,518,281  [7530]

2. Securities
   A. In safekeeping with banks located in the United States  
      586,216,720  [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7  
      42,963,897  [7560]  629,180,617  [7570]

3. Equities with registered futures commission merchants
   A. Cash  
      17,109,275  [7580]
   B. Securities  
      0  [7590]
   C. Unrealized gain (loss) on open futures contracts  
      5,238,622  [7600]
   D. Value of long option contracts  
      0  [7610]
   E. Value of short option contracts  
      0  [7615]  22,347,897  [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  
      3,581,689,065  [7700]
   B. Securities  
      1,549,965,460  [7710]
   C. Unrealized gain (loss) on open futures contracts  
      1,319,315,288  [7720]
   D. Value of long option contracts  
      31,762,697  [7730]
   E. Value of short option contracts  
      -22,537,561  [7735]  6,460,194,949  [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  
   8,094,241,744  [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)  
   217,724,728  [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  
    77,724,728  [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $11,599,422,499
   - B. Securities (at market): $8,145,142,542

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $5,502,456,186

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $955,668,221
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $432,133,465

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $25,770,557,983

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $263,472,073
   - Less: amount offset by customer securities: -$261,013,337
   - **2,458,736**

6. **Amount required to be segregated (add lines 4 and 5)**: $25,773,016,719

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $3,058,842,940
   - B. Securities representing investments of customers' funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $2,717,250,153

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $14,449,069,841
   - B. Securities representing investments of customers' funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $4,915,369,939

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -25,436,943

10. **Exchange traded options**
    - A. Value of open long option contracts: $955,668,221
    - B. Value of open short option contracts: -$432,133,465

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $9,732,352
    - B. Securities representing investments of customers' funds (at market): 0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 0

12. **Segregated funds on hand**: $512,522,450

13. **Total amount in segregation (add lines 7 through 12)**: $26,160,885,488

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $387,868,769

15. **Management Target Amount for Excess funds in segregation**: $235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: $152,868,769
### 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: 14,274,151,498 [8500]
   - B. Securities (at market): 11,273,187,149 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 150,486,829 [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)**
   - 25,697,825,476 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   
   - 66,377,352 [8560]
   - -63,999,563 [8570] 2,377,789

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,700,203,265 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: 3,848,422,537 [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): 35,231,412 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 11,119,567,188 [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): 11,237,955,737 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -270,289,490 [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)**
    - 25,970,887,384 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 270,684,119 [8730]

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**
    - 178,684,119 [8770]