INITIAL
End Date: 6/23/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/24/2021
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Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
Contact Email Address: Ikram.shah@morganstanley.com

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 and 0
   d. Percentage range of customer segregated funds required between: 0% and 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 and 0
   d. Percentage range of customer secured funds required between: 0% and 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 and 0
   d. Percentage range of cleared swaps customer collateral required between: 0% and 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: 4,826,723,297 [7315]
   - B. Securities (at market): 2,190,387,434 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 457,110,679 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 26,758,543 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -17,798,949 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,483,181,004 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 46,763,289 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,483,325,961 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,483,325,961 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 190,147,249 [7500]
   - B. Other banks qualified under Regulation 30.7: 638,599,426 [7520] 828,746,675 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 549,816,605 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 42,468,793 [7560] 592,285,398 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 18,559,761 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -3,319,589 [7600]
   - D. Value of long option contracts: 0 [7610]

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**
   - B. Securities: 1,598,102,036 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 460,430,267 [7720]
   - D. Value of long option contracts: 26,758,543 [7730]
   - E. Value of short option contracts: -17,798,949 [7735] 6,262,887,182 [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**: 7,699,159,427 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 215,833,466 [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**: 75,833,466 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 16,334,339,124 [7010]
   - B. Securities (at market): 8,284,677,911 [7020]
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 716,987,930 [7030]
3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 853,465,279 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -387,291,561 [7033]
4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,802,178,683 [7040]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 216,630,416 [7045]
   - Less: amount offset by customer securities: -211,260,520 [7047]
   - 5,369,896 [7050]
6. **Amount required to be segregated (add lines 4 and 5)**: 25,807,548,579 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 2,643,178,822 [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): 2,556,264,374 [7090]
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,999,304,958 [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): 5,244,591,857 [7120]
9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -213,044,134 [7130]
10. **Exchange traded options**
    - A. Value of open long option contracts: 853,465,279 [7132]
    - B. Value of open short option contracts: -387,291,561 [7133]
11. **Net equities with other FCMs**
    - A. Net liquidating equity: 9,748,116 [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**: 483,821,680 [7150]
13. **Total amount in segregation (add lines 7 through 12)**: 26,190,039,391 [7180]
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 382,490,812 [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**: 147,490,812 [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 14,875,612,392 [8500]
   B. Securities (at market) 11,010,016,822 [8510]

2. Net unrealized profit (loss) in open cleared swaps -56,622,866 [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) 25,829,006,348 [8550]
   Less: amount offset by customer owned securities -112,699,052 [8570]
          25,831,588,483 [8590]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 115,281,187 [8560]
   Less: amount offset by customer owned securities 115,281,187 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,831,588,483 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,160,187,185 [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) 19,532,208 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,783,150,052 [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) 10,990,484,614 [8650]

9. Net settlement from (to) derivatives clearing organizations 162,510,905 [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) 26,115,864,964 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 284,276,481 [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 192,276,481 [8770]