INITIAL
End Date: 6/28/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/29/2021
Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $235,000,000 or
  b. Minimum percentage of customer segregated funds required: 0% or
  c. Dollar amount range between: 0 and 0 or
  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 or
  b. Minimum percentage of customer secured funds required: 0% or
  c. Dollar amount range between: 0 and 0 or
  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 or
  b. Minimum percentage of cleared swaps customer collateral required: 0% or
  c. Dollar amount range between: 0 and 0 or
  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 4,690,677,822 [7315]
   B. Securities (at market) 2,246,656,335 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 559,689,097 [7325]
3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 23,046,956 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -17,242,770 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 7,502,827,440 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 48,140,707 [7351]
   Less: amount offset by customer owned securities -47,700,834 [7352] 439,873 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,503,267,313 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,503,267,313 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 394,795,963 [7500]
   B. Other banks qualified under Regulation 30.7 403,670,100 [7520] 798,466,063 [7530]
2. Securities
   A. In safekeeping with banks located in the United States 652,279,450 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 42,966,618 [7560] 695,246,068 [7570]
3. Equities with registered futures commission merchants
   A. Cash 16,897,274 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -1,645,177 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 15,252,097 [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 4,091,418,100 [7700]
   B. Securities 1,551,410,287 [7710]
   C. Unrealized gain (loss) on open futures contracts 561,334,274 [7720]
   D. Value of long option contracts 23,046,956 [7730]
   E. Value of short option contracts -17,242,770 [7735] 6,209,966,827 [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 7,718,931,055 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 215,663,742 [7800]
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 75,663,742 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: \(16,233,249,882\) [7010]
   - **Securities (at market)**: \(8,173,443,199\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: \(1,627,308,164\) [7030]

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: \(905,061,268\) [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**: \(-406,853,972\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: \(26,532,208,541\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \(250,121,263\) [7045]
   - **Less: amount offset by customer securities**: \(-243,248,457\) [7047]
   - **6,872,806** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: \(26,539,081,347\) [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **Cash**: \(3,173,166,176\) [7070]
   - **Securities representing investments of customers’ funds (at market)**: \(0\) [7080]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: \(2,586,581,796\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: \(15,017,566,895\) [7100]
   - **Securities representing investments of customers’ funds (at market)**: \(0\) [7110]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: \(5,105,027,753\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: \(48,609,966\) [7130]

10. **Exchange traded options**
    - **Value of open long option contracts**: \(905,061,268\) [7132]
    - **Value of open short option contracts**: \(-406,853,972\) [7133]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: \(9,750,329\) [7140]
    - **Securities representing investments of customers’ funds (at market)**: \(0\) [7160]
    - **Securities held for particular customers or option customers in lieu of cash (at market)**: \(0\) [7170]

12. **Segregated funds on hand**: \(481,833,650\) [7150]

13. **Total amount in segregation (add lines 7 through 12)**: \(26,920,743,861\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: \(381,662,514\) [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**: \(146,662,514\) [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 14,753,705,175 [8500]
   B. Securities (at market) 11,130,152,345 [8510]

2. Net unrealized profit (loss) in open cleared swaps -321,470,683 [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) 25,562,386,837 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities 2,918,775 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,565,305,612 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,986,832,863 [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) 50,648,799 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 11,115,365,195 [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) 11,079,503,546 [8650]

9. Net settlement from (to) derivatives clearing organizations -343,741,615 [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) 25,888,608,788 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 323,303,176 [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 231,303,176 [8770]