INITIAL
End Date: 5/13/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/14/2021
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):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer segregated funds required between: 0% and 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 between: 0 and 0
- Percentage range of customer secured funds required between: 0% and 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 between: 0 and 0
- 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: 4,691,916,642 [7315]
   - B. Securities (at market): 2,064,111,288 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 743,708,873 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 36,107,278 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -31,691,317 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   - 7,504,152,764 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: 1,386,574 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   - 7,505,539,338 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - 7,505,539,338 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 725,356,405 [7500]
   - B. Other banks qualified under Regulation 30.7: 523,027,031 [7520] 1,248,383,436 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 486,419,673 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 43,628,315 [7560] 530,047,988 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 16,256,903 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 199,197 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 16,456,100 [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: 3,644,786,054 [7700]
   - B. Securities: 1,534,063,300 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 743,509,876 [7720]
   - D. Value of long option contracts: 36,107,278 [7730]
   - E. Value of short option contracts: -31,691,317 [7735] 5,926,774,991 [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: 7,721,662,515 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   - 216,123,177 [7380]

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: 76,123,177 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 14,563,295,288 [7010]
   B. Securities (at market) 8,322,783,985 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,473,882,813 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 836,477,853 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -396,997,257 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,799,442,682 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 625,763,454 [7045]
   Less: amount offset by customer securities -625,271,426 [7047] 492,028 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,799,934,710 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 3,141,628,959 [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) 2,188,672,295 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,290,256,315 [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) 6,134,111,690 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -12,333,207 [7130]

10. Exchange traded options
    A. Value of open long option contracts 836,477,853 [7132]
    B. Value of open short option contracts -396,997,257 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 5,021,783 [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 0 [7150]

13. Total amount in segregation (add lines 7 through 12) 26,186,838,431 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,903,721 [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 151,903,721 [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 12,905,742,238 [8500]
   B. Securities (at market) 11,032,134,239 [8510]

2. Net unrealized profit (loss) in open cleared swaps 1,320,104,240 [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. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount 25,257,980,717 [8550]
   Less: amount offset by customer owned securities 75,894,502 [8560]
   -74,193,321 [8570] 1,701,181 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,259,681,898 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,568,312,999 [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) 4,216,836 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,226,455,686 [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) 11,027,917,403 [8650]

9. Net settlement from (to) derivatives clearing organizations -279,757,895 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 25,547,145,029 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 287,463,131 [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 195,463,131 [8770]