INITIAL
End Date: 5/24/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/25/2021
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):
  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 4,943,222,548 [7315]
   B. Securities (at market) 2,154,507,729 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 703,468,987 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 37,769,808 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -27,651,362 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,811,317,710 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -31,661,584 [7352] 1,120,608 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,812,438,318 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,812,438,318 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 597,508,166 [7500]
   B. Other banks qualified under Regulation 30.7 507,273,018 [7520] 1,104,781,184 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 603,012,767 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 45,571,702 [7560] 648,584,469 [7570]

3. Equities with registered futures commission merchants
   A. Cash 16,313,744 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 3,124,658 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 19,438,402 [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 4,039,431,335 [7700]
   B. Securities 1,505,923,259 [7710]
   C. Unrealized gain (loss) on open futures contracts 700,344,329 [7720]
   D. Value of long option contracts 37,769,808 [7730]

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 8,028,621,424 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 216,183,106 [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 76,183,106 [7785]
## Daily Segregation - Segregation Statement

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

1. Net ledger balance  
   A. Cash 13,671,099,064 [7010]  
   B. Securities (at market) 8,134,193,094 [7020]  

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,834,892,791 [7030]  

3. Exchange traded options  
   A. Add market value of open option contracts purchased on a contract market 822,144,746 [7032]  
   B. Deduct market value of open option contracts granted (sold) on a contract market -400,099,444 [7033]  

4. Net equity (deficit) (add lines 1, 2 and 3) 26,062,230,251 [7040]  

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 239,710,052 [7045]  
   Less: amount offset by customer securities -238,754,554 [7047] 955,498 [7050]  

6. Amount required to be segregated (add lines 4 and 5) 26,063,185,749 [7060]  

### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts  
   A. Cash 3,372,264,604 [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) 2,307,673,867 [7090]  

8. Margins on deposit with derivatives clearing organizations of contract markets  
   A. Cash 14,485,618,973 [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) 5,826,519,227 [7120]  

9. Net settlement from (to) derivatives clearing organizations of contract markets 27,949,993 [7130]  

10. Exchange traded options  
    A. Value of open long option contracts 822,144,746 [7132]  
    B. Value of open short option contracts -400,099,444 [7133]  

11. Net equities with other FCMs  
    A. Net liquidating equity 8,629,814 [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) 26,450,701,780 [7180]  

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 387,516,031 [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 152,516,031 [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 13,510,509,692 [8500]
   B. Securities (at market) 11,092,949,402 [8510]
2. Net unrealized profit (loss) in open cleared swaps 786,703,197 [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) 25,390,162,291 [8550]
5. Accounts liquidating to a deficit and accounts with
donot offset by customer owned securities
   debit balances - gross amount 30,734,233 [8560]
   Less: amount offset by customer owned securities -29,275,815 [8570] 1,458,418 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,391,620,709 [8590]
Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,263,968,911 [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) 5,697,516 [8620]
8.Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,442,777,257 [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) 11,087,251,886 [8650]
9. Net settlement from (to) derivatives clearing organizations -139,018,595 [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) 25,660,676,975 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 269,056,266 [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 177,056,266 [8770]