INITIAL
End Date: 6/2/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/3/2021
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: ; or 235,000,000
   b. Minimum percentage of customer segregated funds required: % ; or 0
   c. Dollar amount range between: and; or 0 0
   d. Percentage range of customer segregated funds required between: % and%. 0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: ; or 140,000,000
   b. Minimum percentage of customer secured funds required: % ; or 0
   c. Dollar amount range between: and; or 0 0
   d. Percentage range of customer secured funds required between: % and%. 0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
   a. Minimum dollar amount: ; or 92,000,000
   b. Minimum percentage of cleared swaps customer collateral required: % ; or 0
   c. Dollar amount range between: and; or 0 0
   d. Percentage range of cleared swaps customer collateral required between: % and%. 0 0

Attach supporting documents
**INITIAL**

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### 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:** 4,638,993,684 [7315]
   - **B. Securities (at market):** 2,127,323,381 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 1,112,525,614 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 34,602,606 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -25,130,559 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,888,314,726 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 47,409,146 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,888,774,100 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,888,774,100 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - **A. Banks located in the United States:** 537,404,275 [7500]
   - **B. Other banks qualified under Regulation 30.7:** 606,511,739 [7520] 1,143,916,014 [7530]

2. Securities
   - **A. In safekeeping with banks located in the United States:** 551,930,830 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7:** 45,211,167 [7560] 597,141,997 [7570]

3. Equities with registered futures commission merchants
   - **A. Cash:** 16,833,483 [7580]
   - **B. Securities:** 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts:** 5,934,244 [7600]
   - **D. Value of long option contracts:** 0 [7610]
   - **E. Value of short option contracts:** 22,767,727 [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:** 3,695,076,863 [7700]
   - **B. Securities:** 1,530,181,383 [7710]
   - **C. Unrealized gain (loss) on open futures contracts:** 1,106,591,370 [7720]
   - **D. Value of long option contracts:** 34,602,606 [7730]
   - **E. Value of short option contracts:** -25,130,559 [7735] 6,341,321,663 [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: 8,105,147,401 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 216,373,301 [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: 76,373,301 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: $12,424,236,742
   - **Securities (at market)**: $8,159,491,365

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $5,423,620,312

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $905,880,073
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -$421,533,108

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $26,491,695,384

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $164,642,505
   - **Less: amount offset by customer securities**: -$164,196,429
   - **446,076**: 

6. **Amount required to be segregated (add lines 4 and 5)**: $26,492,141,460

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: $3,776,486,018
   - **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)**: $2,565,229,252

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $14,454,115,371
   - **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)**: $5,078,708,420

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -$7,553,041

10. **Exchange traded options**
    - **A. Value of open long option contracts**: $905,880,073
    - **B. Value of open short option contracts**: -$421,533,108

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $13,387,798
    - **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**: $515,553,693

13. **Total amount in segregation (add lines 7 through 12)**: $26,880,274,476

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $388,133,016

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: $153,133,016
# Daily Segregation - Swaps Statement

## 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: 13,839,682,181
   - B. Securities (at market): 10,903,559,097

2. **Net unrealized profit (loss) in open cleared swaps**: 559,547,473

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: 25,302,788,751

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -35,364,859
   - 67,305,819

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 25,370,094,570

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 4,508,522,953
   - 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): 7,800,967

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 10,525,772,906
   - 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): 10,895,758,130

9. **Net settlement from (to) derivatives clearing organizations**: -275,813,642

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: 0
    - B. Value of open cleared swaps short option contracts: 0

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 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

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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 25,662,041,314

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 291,946,744

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: 92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: 199,946,744