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
**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**
   - **Cash**: 4,410,200,160 [7315]
   - **Securities (at market)**: 2,170,780,567 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,200,364,756

3. **Exchange traded options**
   - Market value of open option contracts purchased on a foreign board of trade: 31,387,292 [7335]
   - Market value of open contracts granted (sold) on a foreign board of trade: -22,771,489 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,789,961,286 [7335]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 36,084,934 [7351]
   - **Net Liquidating Equity**: 7,790,974,157 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - **Method (add lines 4 and 5)**: 7,790,974,157 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,790,974,157 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - **Banks located in the United States**: 381,960,700 [7500]
   - **Other banks qualified under Regulation 30.7**: 671,626,989 [7520] 1,053,587,689

2. **Securities**
   - In safekeeping with banks located in the United States: 594,205,720 [7540]
   - In safekeeping with other banks qualified under Regulation 30.7: 45,226,202 [7560] 639,431,922

3. **Equities with registered futures commission merchants**
   - **Cash**: 17,043,170 [7580]
   - **Securities**: 0 [7590]
   - Unrealized gain (loss) on open futures contracts: 4,506,140 [7600]
   - Value of long option contracts: 0 [7610]
   - Value of short option contracts: 0 [7615] 21,549,310 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **Cash**: 0 [7640]
   - **Securities**: 0 [7650]
   - Amount due to (from) clearing organization - daily variation: 0 [7660]
   - Value of long option contracts: 0 [7670]
   - Value of short option contracts: 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - **Cash**: 3,556,664,286 [7700]
   - **Securities**: 1,531,348,645 [7710]
   - Unrealized gain (loss) on open futures contracts: 1,195,858,616 [7720]
   - Value of long option contracts: 31,387,292 [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**: 8,007,056,271 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 216,082,114 [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**: 76,082,114 [7785]
**INITIAL**

**End Date:** 6/4/2021  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 6/7/2021

### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash  
     \( 12,597,983,833 \) [7010]
   - B. Securities (at market)  
     \( 8,135,386,581 \) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   \( 5,755,138,667 \) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market  
     \( 932,979,661 \) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market  
     \( -424,887,403 \) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   \( 26,996,601,339 \) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   \( 245,297,296 \) [7045]
   - Less: amount offset by customer securities  
     \( -242,437,607 \) [7047]  
     \( 2,859,689 \) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**  
   \( 26,999,461,028 \) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash  
       \( 4,027,654,689 \) [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)  
       \( 2,590,778,731 \) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash  
     \( 14,448,343,255 \) [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)  
     \( 5,031,710,225 \) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**  
   \( 253,523,228 \) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts  
      \( 932,979,661 \) [7132]
    - B. Value of open short option contracts  
      \( -424,887,403 \) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity  
      \( 12,085,446 \) [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**  
    \( 512,897,625 \) [7150]

13. **Total amount in segregation (add lines 7 through 12)**  
    \( 27,385,085,457 \) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    \( 385,624,429 \) [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**  
    \( 150,624,429 \) [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 13,914,191,084 [8500]
   B. Securities (at market) 10,824,878,190 [8510]

2. Net unrealized profit (loss) in open cleared swaps 660,962,154 [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) 25,400,031,428 [8550]

5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount 87,976,758 [8560]
   Less: amount offset by customer owned securities -82,515,594 [8570]
   5,461,164 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,405,492,592 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,155,546,935 [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) 42,415,825 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segreged accounts
   A. Cash 10,913,314,379 [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) 10,782,462,365 [8650]

9. Net settlement from (to) derivatives clearing organizations -150,498,344 [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) 25,743,241,160 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 337,748,568 [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 245,748,568 [8770]