INITIAL
End Date: 6/9/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/10/2021
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):
- 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: 4,339,062,415 [7315]
   - B. Securities (at market): 2,145,917,627 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,342,233,383 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 32,096,766 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -22,947,292 [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3.)**: 7,836,362,899 [7345]

5. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,836,691,976 [7355]

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,836,691,976 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 466,971,369 [7500]
   - B. Other banks qualified under Regulation 30.7: 616,687,354 [7520] 1,083,658,723 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 545,482,963 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 42,989,238 [7560] 588,472,201 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 17,106,156 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 5,221,000 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 22,327,156 [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: 3,454,609,926 [7700]
   - B. Securities: 1,557,445,425 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 1,337,012,383 [7720]
   - D. Value of long option contracts: 32,096,766 [7730]

6. **Amounts with other depositories designated by a foreign board of trade**
   - A. Cash: 0 [7740]
   - B. Securities: 0 [7750]

7. **Segregated funds on hand**
   - 0 [7760]

8. **Total funds in separate section 30.7 accounts**
   - 8,052,675,288 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 215,983,312 [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**
    - 75,983,312 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **A. Cash**: 11,918,427,174 [7010]
   - **B. Securities (at market)**: 8,254,095,562 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 4,997,038,672 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 938,533,413 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -440,614,585 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,667,480,236 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 284,790,900 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,678,847,267 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**: 2,889,982,415 [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)**: 2,911,322,124 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 14,492,440,271 [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)**: 4,830,662,555 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -78,287,077 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 938,533,413 [7132]
    - **B. Value of open short option contracts**: -440,614,585 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 9,096,486 [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**: 512,110,883 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: 26,065,246,485 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,399,218 [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**: 151,399,218 [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 14,725,029,228 [8500]
   B. Securities (at market) 11,514,405,065 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   -219,834,573 [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
   Less: amount offset by customer owned securities
   Net: 78,103,279 [8560] 2,047,668 [8570]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   -218,880,616 [8660]

6. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities
   Amount required to be segregated for cleared swaps customers
   -218,880,616 [8660]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,839,538,277 [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) 30,268,670 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 11,126,217,312 [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) 11,484,136,395 [8650]

9. Net settlement from (to) derivatives clearing organizations
   -218,880,616 [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)
    26,261,280,038 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    239,632,650 [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
    147,632,650 [8770]