INITIAL
End Date: 6/11/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/14/2021
Morgan Stanley & Co. LLC

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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
- A. Cash: 4,555,472,590 [7315]
- B. Securities (at market): 2,177,949,086 [7317]

#### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

#### 3. Exchange traded options
- a. Market value of open option contracts purchased on a foreign board of trade: 32,077,368 [7335]
- b. Market value of open contracts granted (sold) on a foreign board of trade: -23,786,100 [7337]

#### 4. Net equity (deficit) (add lines 1, 2. and 3.)

#### 5. Account liquidating to a deficit and account with a debit balances - gross amount

#### 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

#### 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

#### 1. Cash in banks
- A. Banks located in the United States: 551,070,644 [7500]
- B. Other banks qualified under Regulation 30.7: 518,519,761 [7520] 1,069,590,405 [7530]

#### 2. Securities
- A. In safekeeping with banks located in the United States: 568,368,242 [7540]
- B. In safekeeping with other banks qualified under Regulation 30.7: 43,020,771 [7560] 611,389,013 [7570]

#### 3. Equities with registered futures commission merchants
- A. Cash: 17,680,666 [7580]
- B. Securities: 0 [7590]
- C. Unrealized gain (loss) on open futures contracts: 5,377,414 [7600]
- D. Value of long option contracts: 0 [7610]
- E. Value of short option contracts: 0 [7615] 23,058,080 [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: 3,685,612,854 [7700]
- B. Securities: 1,566,560,072 [7710]
- C. Unrealized gain (loss) on open futures contracts: 1,209,047,722 [7720]
- D. Value of long option contracts: 32,077,368 [7730]
- E. Value of short option contracts: -23,786,100 [7735] 6,469,511,916 [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
- 8,173,549,414 [7770]

#### 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
- 216,036,196 [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
- 76,036,196 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash                        13,279,649,873 [7010]
   B. Securities (at market)     8,188,449,159 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,503,334,957 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 957,222,222 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -438,935,265 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,489,720,946 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 293,915,465 [7045]
   Less: amount offset by customer securities -289,023,634 [7047] 4,891,831 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,494,612,777 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash                        2,376,590,772 [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) 2,629,344,421 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash                        14,709,920,429 [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) 5,050,875,309 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 69,598,377 [7130]

10. Exchange traded options
    A. Value of open long option contracts 957,222,222 [7132]
    B. Value of open short option contracts -438,935,265 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 16,770,490 [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 508,229,429 [7150]

13. Total amount in segregation (add lines 7 through 12) 25,879,616,184 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 385,003,407 [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 150,003,407 [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 14,892,634,635 [8500]
   B. Securities (at market) 10,915,772,990 [8510]

2. Net unrealized profit (loss) in open cleared swaps -163,621,726 [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) 25,644,785,899 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 32,894,585 [8560]
   Less: amount offset by customer owned securities -31,167,848 [8570] 1,726,737 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,646,512,636 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,168,694,629 [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) 5,469,765 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,782,955,114 [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) 10,910,303,225 [8650]

9. Net settlement from (to) derivatives clearing organizations 41,266,247 [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) 25,908,688,980 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 262,176,344 [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 170,176,344 [8770]