INITIAL
End Date: 6/14/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/15/2021
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  4,682,608,903 [7315]
   - B. Securities (at market)  2,174,329,952 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  1,062,902,703 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade  32,051,014 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade  -23,646,772 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)  7,928,245,800 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount  38,201,406 [7352]  882,003 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  7,929,127,803 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  7,929,127,803 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States  491,085,374 [7500]
   - B. Other banks qualified under Regulation 30.7  694,869,422 [7520]  1,185,954,796 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States  565,399,251 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7  42,844,893 [7560]  608,244,144 [7570]

3. Equities with registered futures commission merchants
   - A. Cash  17,766,977 [7580]
   - B. Securities  0 [7590]
   - C. Unrealized gain (loss) on open futures contracts  2,612,303 [7600]
   - D. Value of long option contracts  0 [7610]
   - E. Value of short option contracts  0 [7615]  20,379,280 [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  3,697,135,080 [7700]
   - B. Securities  1,566,085,808 [7710]
   - C. Unrealized gain (loss) on open futures contracts  1,060,290,400 [7720]
   - D. Value of long option contracts  32,051,014 [7730]
   - E. Value of short option contracts  -23,646,772 [7735]  6,331,915,530 [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  8,146,493,750 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)  217,365,947 [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  77,365,947 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 14,810,438,590 [7010]
   B. Securities (at market) 8,163,311,228 [7020]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,897,851,488 [7030]
3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 958,487,691 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -428,718,830 [7033]
4. Net equity (deficit) (add lines 1, 2 and 3) 25,401,370,167 [7040]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 377,916,581 [7045]
   Less: amount offset by customer securities -375,676,259 [7047] 2,240,322 [7050]
6. Amount required to be segregated (add lines 4 and 5) 25,403,610,489 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,212,033,488 [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) 2,484,093,955 [7090]
8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,846,288,205 [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) 5,174,681,114 [7120]
10. Exchange traded options
    A. Value of open long option contracts 958,487,691 [7132]
    B. Value of open short option contracts -428,718,830 [7133]
11. Net equities with other FCMs
    A. Net liquidating equity 7,857,699 [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 504,536,159 [7150]
13. Total amount in segregation (add lines 7 through 12) 25,791,276,374 [7180]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 387,665,885 [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 152,665,885 [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**
   - **Cash**: 14,750,698,914
   - **Securities (at market)**: 10,968,078,880

2. **Net unrealized profit (loss) in open cleared swaps**
   - 109,941,211

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

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - 25,828,719,005

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 143,184,134
   - Less: amount offset by customer owned securities - 142,019,074
   - 1,165,060

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,829,884,065

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **Cash**: 4,401,885,183
   - **Securities representing investments of cleared swaps customers' funds (at market)**: 0
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 16,867,324

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **Cash**: 10,549,394,631
   - **Securities representing investments of cleared swaps customers' funds (at market)**: 0
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 10,951,211,556

9. **Net settlement from (to) derivatives clearing organizations**
   - -142,019,074
   - **Cash**: 1,165,060

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

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 0
    - **Securities representing investments of cleared swaps customers' funds (at market)**: 0
    - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 0

12. **Cleared swaps customer funds on hand**
    - **Cash**: 0
    - **Securities representing investments of cleared swaps customers' funds (at market)**: 0
    - **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)**
    - 26,105,862,014

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 275,977,949

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**
    - 183,977,949