INITIAL
End Date: 6/16/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/17/2021
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: $235,000,000
   b. Minimum percentage of customer segregated funds required: 0%
   c. Dollar amount range between: 0 and 0
   d. Percentage range of customer segregated funds required between: 0% and 0%

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

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

Attach supporting documents
**INITIAL**

**End Date:** 6/16/2021  
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### Daily Segregation - Secured Amounts

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Foreign Futures and Foreign Options Secured Amounts</strong></td>
<td></td>
</tr>
<tr>
<td>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</td>
<td>0 [7305]</td>
</tr>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>4,966,655,669 [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,203,970,274 [7317]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>672,543,128 [7325]</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>27,417,885 [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-20,355,260 [7337]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>7,850,231,696 [7345]</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>38,329,615 [7351]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-36,629,222 [7352] 1,701,393 [7354]</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>7,851,933,089 [7355]</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>7,851,933,089 [7360]</td>
</tr>
</tbody>
</table>

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Cash in banks</td>
<td></td>
</tr>
<tr>
<td>A. Banks located in the United States</td>
<td>486,088,549 [7500]</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>470,474,321 [7520] 956,562,870 [7530]</td>
</tr>
<tr>
<td>2. Securities</td>
<td></td>
</tr>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>563,734,678 [7540]</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>42,589,627 [7560] 606,324,305 [7570]</td>
</tr>
<tr>
<td>3. Equities with registered futures commission merchants</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>18,741,831 [7580]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7590]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>1,948,220 [7600]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7610]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7615] 20,690,051 [7620]</td>
</tr>
<tr>
<td>4. Amounts held by clearing organizations of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0 [7640]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7650]</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0 [7660]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7670]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7675] 0 [7680]</td>
</tr>
<tr>
<td>5. Amounts held by members of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>4,208,346,686 [7700]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>1,597,645,966 [7710]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>670,594,908 [7720]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>27,417,885 [7730]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-20,355,260 [7735] 6,483,650,187 [7740]</td>
</tr>
<tr>
<td>6. Amounts with other depositories designated by a foreign board of trade</td>
<td></td>
</tr>
<tr>
<td></td>
<td>0 [7760]</td>
</tr>
<tr>
<td>7. Segregated funds on hand</td>
<td>0 [7765]</td>
</tr>
<tr>
<td>8. Total funds in separate section 30.7 accounts</td>
<td>8,067,227,413 [7770]</td>
</tr>
<tr>
<td>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>215,294,324 [7380]</td>
</tr>
<tr>
<td>10. Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000 [7780]</td>
</tr>
<tr>
<td>11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>75,294,324 [7785]</td>
</tr>
</tbody>
</table>
End Date: 6/16/2021  
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### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash
     - 15,651,065,149 [7010]
   - B. Securities (at market)
     - 8,186,183,305 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 737,760,619 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - 879,644,239 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - -428,991,068 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 25,025,662,244 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 538,405,165 [7045]
   - Less: amount offset by customer securities
     - -534,060,867 [7047]
   - 4,344,298 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 25,030,006,542 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash
       - 2,724,249,611 [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)
       - 2,397,158,329 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - 15,033,941,406 [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)
     - 5,286,248,170 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -985,756,483 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
      - 879,644,239 [7132]
    - B. Value of open short option contracts
      - -428,991,068 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - 9,496,820 [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**
    - 502,776,806 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 25,418,767,830 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 388,761,288 [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
      - 153,761,288 [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 14,714,249,138 [8500]
   B. Securities (at market) 11,205,166,106 [8510]

2. Net unrealized profit (loss) in open cleared swaps 513,256,477 [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) 26,432,671,721 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 111,680,159 [8560]
   Less: amount offset by customer owned securities -110,184,270 [8570] 1,495,889 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,434,167,610 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,189,209,821 [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) 5,583,932 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,802,770,375 [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) 11,199,582,174 [8650]

9. Net settlement from (to) derivatives clearing organizations 514,090,701 [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) 26,711,237,003 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 277,069,393 [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 185,069,393 [8770]