INITIAL
End Date: 6/17/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/18/2021
Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

Contact Phone Number: 212-276-0963

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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
- 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
- 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
- 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td>0 [7305]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>416,889,213 [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>22,502,173 [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-15,954,173 [7337]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>7,492,081,999 [7345]</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>59,629,922 [7351]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-55,255,731 [7352]</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>7,496,456,190 [7355]</td>
</tr>
</tbody>
</table>

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States | 402,357,334 [7500] |
   - B. Other banks qualified under Regulation 30.7 | 541,567,438 [7520] |
2. Securities
   - A. In safekeeping with banks located in the United States | 578,059,084 [7540] |
   - B. In safekeeping with other banks qualified under Regulation 30.7 | 42,669,479 [7560] |
3. Equities with registered futures commission merchants
   - A. Cash | 18,847,740 [7580] |
   - B. Securities | 0 [7590] |
   - C. Unrealized gain (loss) on open futures contracts | -1,085,408 [7600] |
   - D. Value of long option contracts | 0 [7610] |
   - E. Value of short option contracts | 0 [7615] |
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] |
5. Amounts held by members of foreign boards of trade
   - A. Cash | 4,117,433,284 [7700] |
   - B. Securities | 1,590,687,467 [7710] |
   - C. Unrealized gain (loss) on open futures contracts | 417,974,621 [7720] |
   - D. Value of long option contracts | 22,502,173 [7730] |
   - E. Value of short option contracts | -15,954,173 [7735] |
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 | 7,715,059,039 [7770] |
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 218,602,849 [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 | 78,602,849 [7785] |
SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 16,778,287,370 [7010]
   B. Securities (at market) 8,189,105,422 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 13,170,757 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 823,485,060 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -387,864,996 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,416,183,613 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 722,803,916 [7045]
   Less: amount offset by customer securities -716,126,647
   6,677,269

6. Amount required to be segregated (add lines 4 and 5) 25,422,860,882 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,293,213,014 [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) 1,849,429,547 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 15,067,364,479 [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) 5,859,839,136 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -188,254,664 [7130]

10. Exchange traded options
    A. Value of open long option contracts 823,485,060 [7132]
    B. Value of open short option contracts -387,864,996 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 11,401,036 [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 479,836,739 [7150]

13. Total amount in segregation (add lines 7 through 12) 25,808,449,351 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 385,588,469 [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 150,588,469 [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: \textbf{14,322,213,201} (8500)
   - B. Securities (at market): \textbf{11,266,084,797} (8510)

2. **Net unrealized profit (loss) in open cleared swaps**: \textbf{51,024,674} (8520)

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: \textbf{0} (8530)
   - B. Market value of open cleared swaps option contracts granted (sold): \textbf{0} (8540)

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: \textbf{25,639,322,672} (8550)

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \textbf{140,300,350} (8560)
   - Less: amount offset by customer owned securities: \textbf{-137,864,875} (8570) \textbf{2,435,475} (8580)

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: \textbf{25,641,758,147} (8590)

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \textbf{4,083,284,542} (8600)
   - B. Securities representing investments of cleared swaps customers' funds (at market): \textbf{0} (8610)
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): \textbf{21,751,505} (8620)

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \textbf{10,957,132,427} (8630)
   - B. Securities representing investments of cleared swaps customers' funds (at market): \textbf{0} (8640)
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): \textbf{11,244,333,292} (8650)

9. **Net settlement from (to) derivatives clearing organizations**: \textbf{-347,996,943} (8660)

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: \textbf{0} (8670)
    - B. Value of open cleared swaps short option contracts: \textbf{0} (8680)

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \textbf{0} (8690)
    - B. Securities representing investments of cleared swaps customers' funds (at market): \textbf{0} (8700)
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): \textbf{0} (8710)

12. **Cleared swaps customer funds on hand**
    - A. Cash: \textbf{0}
    - B. Securities representing investments of cleared swaps customers' funds (at market): \textbf{0}
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): \textbf{0} (8715)

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: \textbf{25,958,504,823} (8720)

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: \textbf{316,746,676} (8730)

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: \textbf{92,000,000} (8760)

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: \textbf{224,746,676} (8770)