INITIAL
End Date: 6/18/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/21/2021
Morgan Stanley & Co. LLC

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: 235,000,000; or
   b. Minimum percentage of customer segregated funds required: 0%; or
   c. Dollar amount range between: 0 and 0; or
   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; or
   b. Minimum percentage of customer secured funds required: 0%; or
   c. Dollar amount range between: 0 and 0; or
   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; or
   b. Minimum percentage of cleared swaps customer collateral required: 0%; or
   c. Dollar amount range between: 0 and 0; or
   d. Percentage range of cleared swaps customer collateral required between: 0% and 0%.

Attach supporting documents
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### 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**: 4,941,446,129 [7315]
   - B. **Securities (at market)**: 2,242,214,839 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 280,398,613 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**: 21,093,618 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**: -14,698,804 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,470,454,395 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: **2,459,641** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,472,914,036 [7355]

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**: 312,837,098 [7500]
   - B. **Other banks qualified under Regulation 30.7**: 496,725,116 [7520] 809,562,214 [7530]

2. **Securities**
   - A. **In safekeeping with banks located in the United States**: 614,653,469 [7540]
   - B. **In safekeeping with other banks qualified under Regulation 30.7**: 42,764,468 [7560] 657,417,937 [7570]

3. **Equities with registered futures commission merchants**
   - A. **Cash**: 18,828,047 [7580]
   - B. **Securities**: 0 [7590]
   - C. **Unrealized gain (loss) on open futures contracts**: -4,694,266 [7600]
   - D. **Value of long option contracts**: 0 [7610]
   - E. **Value of short option contracts**: 0 [7615] 14,133,781 [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**: 4,331,564,911 [7700]
   - B. **Securities**: 1,584,796,901 [7710]
   - C. **Unrealized gain (loss) on open futures contracts**: 285,092,879 [7720]
   - D. **Value of long option contracts**: 21,093,618 [7730]
   - E. **Value of short option contracts**: -14,698,804 [7735] 6,207,849,505 [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**: 7,688,963,437 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 216,049,401 [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**: 76,049,401 [7785]
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### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 17,006,914,083 [7010]
   - B. Securities (at market): 8,187,275,982 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -149,139,396 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 823,195,484 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -403,388,509 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 25,464,857,644 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: -566,280,786 [7047] 10,304,293 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 25,475,161,937 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: 2,484,450,637 [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): 2,400,343,543 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 15,058,283,837 [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): 5,306,077,614 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -297,355,782 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 823,195,484 [7132]
    - B. Value of open short option contracts: -403,388,509 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 8,779,911 [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**
    - 480,854,825 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 25,861,241,560 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 386,079,623 [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: 151,079,623 [7198]
**Daily Segregation - Swaps Statement**

**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 14,633,495,140 [8500]
   B. Securities (at market) 11,009,805,435 [8510]

2. Net unrealized profit (loss) in open cleared swaps -382,336,703 [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) 25,260,963,872 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 151,859,553 [8560]
   Less: amount offset by customer owned securities -148,955,701 [8570]
   2,903,852 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,263,867,724 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,914,529,026 [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) 6,337,272 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 11,064,580,877 [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) 11,003,468,163 [8650]

9. Net settlement from (to) derivatives clearing organizations -390,345,081 [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) 25,598,570,257 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 334,702,533 [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 242,702,533 [8770]