INITIAL
End Date: 6/29/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/30/2021
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Daily Segregation - Cover Page

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: ; 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
### 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>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>4,853,498,878</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,241,118,275</td>
</tr>
<tr>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>672,695,933</td>
</tr>
<tr>
<td>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>24,562,481</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-18,568,824</td>
</tr>
<tr>
<td>Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>7,773,306,743</td>
</tr>
<tr>
<td>Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>21,709,081</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-20,308,171</td>
</tr>
<tr>
<td>4. Amount required to be set aside as the secured amount - Net Liquidating Equity</td>
<td>7,774,707,653</td>
</tr>
<tr>
<td>Method (add lines 4 and 5)</td>
<td></td>
</tr>
<tr>
<td>6. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 5.</td>
<td></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>349,102,213</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>420,154,502</td>
</tr>
<tr>
<td>2. Securities</td>
<td></td>
</tr>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>648,066,469</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>42,961,689</td>
</tr>
<tr>
<td>3. Equities with registered futures commission merchants</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>16,300,485</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-1,493,778</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0</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</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0</td>
</tr>
<tr>
<td>5. Amounts held by members of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>4,307,879,806</td>
</tr>
<tr>
<td>B. Securities</td>
<td>1,550,090,117</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>674,189,711</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>24,562,481</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-18,568,824</td>
</tr>
<tr>
<td>6. Amounts with other depositories designated by a foreign board of trade</td>
<td></td>
</tr>
<tr>
<td>7. Segregated funds on hand</td>
<td>0</td>
</tr>
<tr>
<td>8. Total funds in separate section 30.7 accounts</td>
<td>8,013,244,871</td>
</tr>
<tr>
<td>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>238,537,218</td>
</tr>
<tr>
<td>10. Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000</td>
</tr>
<tr>
<td>11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>98,537,218</td>
</tr>
</tbody>
</table>
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 15,984,575,587 [7010]
   - B. Securities (at market): 8,094,358,414 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 1,623,368,836 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 916,385,525 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -409,163,877 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 26,209,524,485 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 108,725,934 [7045]
   - Less: amount offset by customer securities: -102,853,714 [7047]
   - 5,872,220 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 26,215,396,705 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - 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): 2,433,658,535 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 15,003,277,133 [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): 5,183,717,030 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -121,375,683 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 916,385,525 [7132]
    - B. Value of open short option contracts: -409,163,877 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 6,230,953 [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**
    - 476,982,849 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 26,598,027,051 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 382,630,346 [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: 147,630,346 [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 14,876,732,602 [8500]
   B. Securities (at market) 11,148,398,918 [8510]

2. Net unrealized profit (loss) in open cleared swaps 106,081,129 [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) 26,131,212,649 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 54,076,825 [8560]
   Less: amount offset by customer owned securities -51,740,886 [8570] 2,335,939 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,133,548,588 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,925,155,528 [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) 53,025,586 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,944,756,821 [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) 11,095,373,332 [8650]

9. Net settlement from (to) derivatives clearing organizations 438,304,251 [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) 26,456,615,518 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 323,066,930 [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