INITIAL
End Date: 3/31/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/1/2021
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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: $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
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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 4,515,926,920 [7315]
   B. Securities (at market) 2,239,348,885 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   289,670,991 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade
      18,041,685 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade
      -16,049,871 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.) 7,046,938,610 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   -52,404,246 [7352] 850,429 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5) 7,047,789,039 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line
   6. 7,047,789,039 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 640,020,298 [7500]
   B. Other banks qualified under Regulation 30.7 534,918,869 [7520] 1,174,939,167 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 510,492,687 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 22,495,477 [7560] 532,988,164 [7570]

3. Equities with registered futures commission merchants
   A. Cash 22,070,571 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -1,005,288 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 21,065,283 [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 3,535,994,322 [7700]
   B. Securities 1,706,360,721 [7710]
   C. Unrealized gain (loss) on open futures contracts 290,676,279 [7720]
   D. Value of long option contracts 18,041,685 [7730]
   E. Value of short option contracts -16,049,871 [7735] 5,535,023,136 [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 7,264,015,750 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
   Page 1 from Line 8) 216,226,711 [7380]

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 76,226,711 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 17,830,834,304 [7010]
   B. Securities (at market) 8,134,935,661 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -532,763,187 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 696,482,656 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -328,538,438 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,800,950,996 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 518,334,790 [7045]
   Less: amount offset by customer securities -516,652,712 [7047]
   1,682,078 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,802,633,074 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,569,328,581 [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) 1,196,728,591 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,454,791,592 [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) 6,938,207,070 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -348,379,130 [7130]

10. Exchange traded options
    A. Value of open long option contracts 696,482,656 [7132]
    B. Value of open short option contracts -328,538,438 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,810,474 [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 0 [7150]

13. Total amount in segregation (add lines 7 through 12) 26,188,431,396 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 385,798,322 [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 150,798,322 [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 13,805,046,282 [8500]
   B. Securities (at market) 10,744,240,332 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   1,078,321,753 [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. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount
   25,627,608,367 [8550]
   Less: amount offset by customer owned securities -88,941,976 [8560]
   25,629,228,931 [8570]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   25,629,228,931 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,401,682,385 [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) 10,611,060 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,587,121,410 [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) 10,733,629,272 [8650]

9. Net settlement from (to) derivatives clearing organizations
   305,093,850 [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
    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)
    26,038,137,977 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from
    line 13)
    408,909,046 [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
    316,909,046 [8770]