INITIAL
End Date: 4/1/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/2/2021
END DATE: 4/1/2021
FIRM NAME: MORGAN STANLEY & CO. LLC
FORM: DAILY SEG - FOCUS II
SUBMIT DATE: 4/2/2021

DAILY SEGREGATION - COVER PAGE

Name of Company
Morgan Stanley & Co. LLC

Contact Name
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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
### 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: 4,666,678,374 [7315]
   - B. Securities (at market): 2,249,926,729 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 378,548,822 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 18,100,926 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -16,263,745 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,296,991,106 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 59,681,500 [7351]
   - Less: amount offset by customer owned securities: -58,722,506 [7352]
   - 958,994 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,297,950,100 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,297,950,100 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States: 654,159,045 [7500]
   - B. Other banks qualified under Regulation 30.7: 576,198,003 [7520] 1,230,357,048 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 499,277,320 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 22,443,242 [7560] 521,720,562 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 21,683,582 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -2,356,868 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 19,326,714 [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: 3,631,291,562 [7700]
   - B. Securities: 1,728,206,187 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 380,905,691 [7720]
   - D. Value of long option contracts: 18,100,926 [7730]

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: 7,513,644,925 [7770]


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: 75,694,825 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash
     - 17,388,527,593 [7010]
   - B. Securities (at market)
     - 8,196,255,497 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 441,842,166 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - 701,672,611 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - -323,624,401 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 26,404,673,466 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 484,269,750 [7045]
   - Less: amount offset by customer securities
     - -480,624,462 [7047] 3,645,288 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 26,408,318,754 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash
     - 4,510,355,137 [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)
     - 1,262,224,091 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - 13,504,113,860 [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)
     - 6,934,031,406 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 208,956,911 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
      - 701,672,611 [7132]
    - B. Value of open short option contracts
      - -323,624,401 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - 8,971,240 [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)**
    - 26,806,700,855 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 398,382,101 [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**
    - 163,382,101 [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**: 13,561,732,415 [8500]
   - **B. Securities (at market)**: 10,774,676,283 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 785,944,246 [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)**: 25,122,352,944 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: 92,918,610 [8560]
   - **25,123,890,572** [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - **25,123,890,572** [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: 4,836,050,967 [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)**: 9,232,834 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: 10,171,538,213 [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)**: 10,765,443,449 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - **-229,496,573** [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)**
    - **25,552,768,890** [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - **428,878,318** [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**
    - **336,878,318** [8770]