INITIAL
End Date: 4/8/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/9/2021
Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

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
**INITIAL**

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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: **4,492,099,056** [7315]
   - B. Securities (at market): **2,245,376,697** [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** **579,690,065** [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: **18,926,340** [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: **-16,972,374** [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): **7,319,119,784** [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: **-53,886,949** [7352] **790,558** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - Method (add lines 4 and 5): **7,319,910,342** [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: **7,319,910,342** [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: **676,743,038** [7500]
   - B. Other banks qualified under Regulation 30.7: **494,712,044** [7520] **1,171,455,082** [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: **500,755,900** [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: **23,756,420** [7560] **524,512,320** [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: **21,395,658** [7580]
   - B. Securities: **0** [7590]
   - C. Unrealized gain (loss) on open futures contracts: **-2,691,213** [7600]
   - D. Value of long option contracts: **0** [7610]
   - E. Value of short option contracts: **0** [7615] **18,704,445** [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: **3,516,232,417** [7700]
   - B. Securities: **1,720,864,377** [7710]
   - C. Unrealized gain (loss) on open futures contracts: **582,381,278** [7720]
   - D. Value of long option contracts: **18,926,340** [7730]
   - E. Value of short option contracts: **-16,972,374** [7735] **5,821,432,038** [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**
   - 7,536,103,885 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **216,193,543** [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**
    - 76,193,543 [7785]
## Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: 16,023,238,743 [7010]
   - B. Securities (at market): 8,088,133,750 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market:
   - 1,569,793,193 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 682,212,581 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -312,061,305 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3):
   - 26,051,316,962 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount:
   - 311,025,490 [7045]
   - Less: amount offset by customer securities:
     - -308,637,094 [7047] 2,388,396 [7050]

6. Amount required to be segregated (add lines 4 and 5):
   - 26,053,705,358 [7060]

7. Deposited in segregated funds bank accounts
   - A. Cash: 4,259,490,111 [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): 1,419,274,937 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 13,652,496,810 [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): 6,668,858,813 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets:
   - 61,281,956 [7130]

10. Exchange traded options
    - A. Value of open long option contracts:
        - 682,212,581 [7132]
    - B. Value of open short option contracts:
        - -312,061,305 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 8,504,998 [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):
    - 26,440,058,901 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13):
    - 386,353,543 [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:
      - 151,353,543 [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 13,929,639,497 [8500]
   B. Securities (at market) 10,782,036,989 [8510]

2. Net unrealized profit (loss) in open cleared swaps 388,423,675 [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 83,813,115 [8550]
   Less: amount offset by customer owned securities -82,728,014 [8560] 1,085,101 [8570]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,101,185,262 [8580]

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,894,050,690 [8590]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8600]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 23,826,277 [8610]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,914,486,243 [8620]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8630]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 10,758,210,712 [8640]

8. Net settlement from (to) derivatives clearing organizations -148,476,533 [8650]

9. Cleared swaps options
   A. Value of open cleared swaps long option contracts 0 [8660]
   B. Value of open cleared swaps short option contracts 0 [8670]

10. Net equities with other FCMs
    A. Net liquidating equity 0 [8680]
    B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8690]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8700]

11. Cleared swaps customer funds on hand
    A. Cash 0 [8710]
    B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8715]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8720]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 25,442,097,389 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 340,912,127 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8740]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 248,912,127 [8770]