INITIAL
End Date: 4/13/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/14/2021
END DATE: 4/13/2021
FIRM NAME: Morgan Stanley & Co. LLC
FORM: Daily Seg - FOCUS II
SUBMIT DATE: 4/14/2021

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
### 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:** 4,558,017,602 [7315]
   - **B. Securities (at market):** 2,260,227,619 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 547,921,035 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade:** 16,995,182 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade:** -15,139,851 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.):** 7,368,021,587 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

   - **Less: amount offset by customer owned securities:** -15,336,452 [7352]
   - **483,846**

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5):** 7,368,505,433 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:** 7,368,505,433 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States:** 657,007,044 [7500]
   - **B. Other banks qualified under Regulation 30.7:** 501,322,259 [7520] 1,158,329,303 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States:** 536,596,995 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7:** 23,772,410 [7560] 560,369,405 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash:** 21,308,651 [7580]
   - **B. Securities:** 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts:** -1,606,588 [7600]
   - **D. Value of long option contracts:** 0 [7610]
   - **E. Value of short option contracts:** 0 [7615] 19,702,063 [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:** 3,594,819,587 [7700]
   - **B. Securities:** 1,699,858,214 [7710]
   - **C. Unrealized gain (loss) on open futures contracts:** 549,527,622 [7720]
   - **D. Value of long option contracts:** 16,995,182 [7730]
   - **E. Value of short option contracts:** -15,139,851 [7735] 5,846,060,754 [7740]

6. **Amounts with other depositories designated by a foreign board of trade:**

   - **A. Cash:** 0 [7760]
   - **B. Securities:** 0 [7765]

7. **Segregated funds on hand:**

   - **Total funds in separate section 30.7 accounts:** 7,584,461,525 [7770]

8. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement)\*

   - **Page 1 from Line 8:** 215,956,092 [7380]

9. **Management Target Amount for Excess funds in separate section 30.7 accounts**

   - **140,000,000** [7780]

10. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**

    - **75,956,092** [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 15,331,662,755 [7010]
   B. Securities (at market) 8,124,443,750 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,886,071,082 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 699,487,070 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -296,308,747 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,745,355,910 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer securities -293,916,129 [7047] 2,916,505 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,748,272,415 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 3,788,984,524 [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) 1,565,806,641 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,647,530,633 [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) 6,558,637,109 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 161,118,007 [7130]

10. Exchange traded options
    A. Value of open long option contracts 699,487,070 [7132]
    B. Value of open short option contracts -296,308,747 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,343,967 [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) 26,134,599,204 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,326,789 [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 151,326,789 [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: $13,856,286,967
   - B. Securities (at market): $10,832,029,729

2. Net unrealized profit (loss) in open cleared swaps: $657,093,535

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased: $0
   - B. Market value of open cleared swaps option contracts granted (sold): $0

4. Net Equity (deficit) (add lines 1, 2, and 3): $25,345,410,231

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities
     - $54,185,545
     - $53,063,332
     - $1,122,213

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $25,346,532,444

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $4,756,316,133
   - 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): $16,065,638

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $9,930,805,215
   - 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): $10,815,964,091

9. Net settlement from (to) derivatives clearing organizations: $95,855,132

10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts: $0
    - B. Value of open cleared swaps short option contracts: $0

11. Net equities with other FCMs
    - A. Net liquidating equity: $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

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

13. Total amount in cleared swaps customer segregation (add lines 7 through 12): $25,615,006,209

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): $268,473,765

15. Management Target Amount for Excess funds in cleared swaps segregated accounts: $92,000,000

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management: $176,473,765