INITIAL
End Date: 4/21/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/22/2021
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
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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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: 4,616,417,039
   - B. Securities (at market): 2,255,290,967

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 649,744,343

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 23,166,696
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -19,328,934

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,525,290,111

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 65,474,119
   - Less: amount offset by customer owned securities: -64,906,564
   - (567,555)

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,525,857,666

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,525,857,666

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 729,601,278
   - B. Other banks qualified under Regulation 30.7: 583,630,503

2. **Securities**
   - A. In safekeeping with banks located in the United States: 563,693,148
   - B. In safekeeping with other banks qualified under Regulation 30.7: 23,243,428

3. **Equities with registered futures commission merchants**
   - A. Cash: 21,625,314
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: -3,497,677
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: 0
   - B. Securities: 0
   - C. Amount due to (from) clearing organization - daily variation: 0
   - D. Value of long option contracts: 23,166,696
   - E. Value of short option contracts: -19,328,934

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 3,543,001,578
   - B. Securities: 1,668,354,392
   - C. Unrealized gain (loss) on open futures contracts: 653,242,019
   - D. Value of long option contracts: 23,166,696
   - E. Value of short option contracts: -19,328,934

6. **Amounts with other depositories designated by a foreign board of trade**: 0

7. **Segregated funds on hand**: 0

8. **Total funds in separate section 30.7 accounts**: 7,786,731,745

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 260,874,079

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**: 140,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 120,874,079
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 14,210,684,864 [7010]
   - B. Securities (at market): 7,845,311,780 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,040,843,865 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 759,327,873 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -347,510,501 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,508,657,881 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 309,166,516 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,517,911,948 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: 3,779,761,056 [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): 1,605,192,531 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 13,723,810,408 [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): 6,240,119,249 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 128,543,774 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 759,327,873 [7132]
    - B. Value of open short option contracts: -347,510,501 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 7,857,293 [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)**: 25,897,101,683 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 379,189,735 [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: 144,189,735 [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**: $14,269,534,028 [8500]
   - **B. Securities (at market)**: $10,800,372,120 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: $147,243,303 [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)**: $25,217,149,451 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - **-37,684,286** [8570] $1,396,574 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $25,218,546,025 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: $4,628,211,336 [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)**: $4,307,019 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: $10,057,879,737 [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)**: $10,796,065,101 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: $55,587,622 [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)**: $25,542,050,815 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $323,504,790 [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**: $231,504,790 [8770]