INITIAL
End Date:4/27/2021
Firm Name:Morgan Stanley & Co. LLC
Form:Daily Seg - FOCUS II
Submit Date:4/28/2021
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Daily Segregation - Cover Page

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: ; or
b. Minimum percentage of customer segregated funds required: % ; or

c. Dollar amount range between: and; or

d. Percentage range of customer segregated funds required between: % and%.

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or
b. Minimum percentage of customer secured funds required: % ; or

c. Dollar amount range between: and; or

d. Percentage range of customer secured funds required between: % and%.

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or
b. Minimum percentage of cleared swaps customer collateral required: % ; or

c. Dollar amount range between: and; or

d. Percentage range of cleared swaps customer collateral required between: % and%.

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**: 4,531,992,199 [7315]
   - **B. Securities (at market)**: 2,189,308,579 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 864,546,189 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 29,140,528 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -25,412,610 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,589,574,885 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 33,095,671 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,589,863,679 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,589,863,679 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 679,702,073 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 461,394,204 [7520], 1,141,096,277 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 540,197,822 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 44,929,642 [7560], 585,127,464 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 19,996,422 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: -1,755,949 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615], 18,240,473 [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**: 3,587,909,414 [7700]
   - **B. Securities**: 1,604,181,115 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 866,302,138 [7720]
   - **D. Value of long option contracts**: 29,140,528 [7730]
   - **E. Value of short option contracts**: -25,412,610 [7735], 6,062,120,585 [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**: 7,806,584,799 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 216,721,120 [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**: 76,721,120 [7785]
## Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash
   13,294,634,151 [7010]
   B. Securities (at market)
   7,888,349,342 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   3,993,625,103 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market
   823,742,598 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market
   -356,032,274 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   25,644,318,920 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   354,690,953 [7045]
   Less: amount offset by customer securities
   -353,129,131 [7047] 1,561,822 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   25,645,880,742 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash
   3,923,834,336 [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)
   1,701,863,776 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash
   13,958,155,401 [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)
   6,186,485,566 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   -214,184,972 [7130]

10. Exchange traded options
    A. Value of open long option contracts
    823,742,598 [7132]
    B. Value of open short option contracts
    -356,032,274 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity
    9,161,970 [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)
    26,033,026,401 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    387,145,659 [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
    152,145,659 [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 13,931,541,392 [8500]
   B. Securities (at market) 10,900,458,308 [8510]

2. Net unrealized profit (loss) in open cleared swaps 869,868,115 [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 25,701,867,815 [8550]
   Less: amount offset by customer owned securities -113,347,189 [8570] 1,125,644 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,702,993,459 [8590]

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,974,285,367 [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) 5,292,534 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,822,399,512 [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) 10,895,165,774 [8650]

8. Net settlement from (to) derivatives clearing organizations 314,800,029 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 26,011,943,216 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 308,949,757 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 216,949,757 [8770]