INITIAL
End Date: 4/30/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/3/2021
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

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

0 0

c. Dollar amount range between: and ; or

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 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 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 4,587,034,761 [7315]
   B. Securities (at market) 2,110,272,482 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 869,916,500 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 30,239,769 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -25,913,955 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,571,549,557 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 46,318,757 [7351]
   Less: amount offset by customer owned securities -44,734,766 [7352] 1,583,991 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,573,133,548 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,573,133,548 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 730,531,624 [7500]
   B. Other banks qualified under Regulation 30.7 511,060,770 [7520] 1,241,592,394 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 457,138,701 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 44,637,923 [7560] 501,776,624 [7570]

3. Equities with registered futures commission merchants
   A. Cash 19,920,328 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -1,586,692 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 18,333,636 [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 3,543,012,601 [7700]
   B. Securities 1,608,495,858 [7710]
   C. Unrealized gain (loss) on open futures contracts 871,503,192 [7720]
   D. Value of long option contracts 30,239,769 [7730]
   E. Value of short option contracts -25,913,955 [7735] 6,027,337,465 [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 7,789,040,119 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 215,906,571 [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 75,906,571 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 13,152,403,273 [7010]
   - B. Securities (at market): 8,143,557,682 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,690,912,619 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 814,010,211 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -346,428,569 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,454,455,216 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 435,831,896 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,455,019,636 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 3,003,421,578 [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): 2,093,979,105 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,157,673,727 [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): 6,049,578,577 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 56,201,311 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 814,010,211 [7132]
    - B. Value of open short option contracts: -346,428,569 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 12,761,396 [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)**: 25,841,197,336 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,177,700 [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: 151,177,700 [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**  
     - 13,718,389,729 [8500]
   - **B. Securities (at market)**  
     - 11,071,628,712 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**  
   - 1,132,432,823 [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)**  
   - 25,922,451,264 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - 19,718,773 [8560]
   - -18,378,525 [8570]
   - 1,340,248 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**  
   - 25,923,791,512 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**  
     - 5,096,350,541 [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)**  
     - 8,986,477 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**  
     - 10,091,476,498 [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)**  
     - 11,062,642,235 [8650]

9. **Net settlement from (to) derivatives clearing organizations**  
   - -26,955,703 [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)**  
    - 26,232,500,048 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**  
    - 308,708,536 [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**  
    - 216,708,536 [8770]