INITIAL
End Date: 5/3/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/4/2021
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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 235,000,000
   b. Minimum percentage of customer segregated funds required: % ; or 0
   c. Dollar amount range between: and; or 0 0
   d. Percentage range of customer segregated funds required between: % and%. 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
   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
   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 4,703,122,991 [7315]
   B. Securities (at market) 2,028,967,117 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 986,542,114 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 30,439,246 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -25,467,334 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,723,604,134 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 34,223,669 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,727,033,302 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,727,033,302 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 792,385,349 [7500]
   B. Other banks qualified under Regulation 30.7 526,951,079 [7520] 1,319,336,428 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 389,360,432 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 44,688,628 [7560] 434,049,060 [7570]

3. Equities with registered futures commission merchants
   A. Cash 19,957,760 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -1,590,056 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 18,367,704 [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 3,586,368,134 [7700]
   B. Securities 1,594,918,056 [7710]
   C. Unrealized gain (loss) on open futures contracts 988,132,170 [7720]
   D. Value of long option contracts 30,439,459 [7730]
   E. Value of short option contracts -25,467,334 [7735] 6,174,390,272 [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 7,946,143,464 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 219,110,162 [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 79,110,162 [7785]
**Segregation Requirements (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. **Cash**: 13,700,369,157 [7010]
   - B. **Securities (at market)**: 8,123,096,158 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 4,081,085,801 [7030]

3. **Exchange traded options**
   - A. **Add market value of open option contracts purchased on a contract market**: 831,191,570 [7032]
   - B. **Deduct market value of open option contracts granted (sold) on a contract market**: -360,763,375 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,374,979,311 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 274,524,822 [7045]
   - Less: amount offset by customer securities: -272,146,833 [7047] 2,377,989 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 26,377,357,300 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. **Cash**: 3,971,604,454 [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)**: 2,190,309,391 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. **Cash**: 14,153,273,839 [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)**: 5,932,786,767 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 30,223,859 [7130]

10. **Exchange traded options**
    - A. **Value of open long option contracts**: 831,191,570 [7132]
    - B. **Value of open short option contracts**: -360,763,375 [7133]

11. **Net equities with other FCMs**
    - A. **Net liquidating equity**: 12,188,266 [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)**: 26,760,814,771 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 383,457,471 [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**: 148,457,471 [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**
     - 13,730,481,401 [8500]
   - **B. Securities (at market)**
     - 11,157,519,681 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 965,261,899 [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)**
   - 25,853,262,981 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 33,616,274 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,854,467,750 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - 5,089,221,856 [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)**
     - 24,905,054 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 10,047,732,271 [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)**
     - 11,132,614,627 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -139,287,878 [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 [8715]
    - **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)**
    - 26,155,185,930 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 300,718,180 [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**
    - 208,718,180 [8770]