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

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FCM’s Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: 235,000,000
- Percentage of customer segregated funds required: 0%
- Dollar amount range: 0-0
- Percentage range of customer segregated funds required: 0-0

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000
- Percentage of customer secured funds required: 0%
- Dollar amount range: 0-0
- Percentage range of customer secured funds required: 0-0

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Percentage of cleared swaps customer collateral required: 0%
- Dollar amount range: 0-0
- Percentage range of cleared swaps customer collateral required: 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**
   - **Cash**: 4,640,776,353 [7315]
   - **Securities (at market)**: 2,036,348,231 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,015,735,788 [7325]

3. **Exchange traded options**
   - Market value of open option contracts purchased on a foreign board of trade: 32,369,282 [7335]
   - Market value of open contracts granted (sold) on a foreign board of trade: -27,070,492 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,698,159,162 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 53,987,409 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,698,580,750 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,698,580,750 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **Banks located in the United States**: 745,911,294 [7500]
   - **Other banks qualified under Regulation 30.7**: 582,363,272 [7520] 1,328,274,566 [7530]

2. **Securities**
   - **In safekeeping with banks located in the United States**: 425,247,601 [7540]
   - **In safekeeping with other banks qualified under Regulation 30.7**: 44,610,873 [7560] 469,858,474 [7570]

3. **Equities with registered futures commission merchants**
   - **Cash**: 19,923,338 [7580]
   - **Securities**: 0 [7590]
   - **Unrealized gain (loss) on open futures contracts**: -1,587,697 [7600]
   - **Value of long option contracts**: 0 [7610]
   - **Value of short option contracts**: 0 [7615] 18,335,641 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **Cash**: 0 [7640]
   - **Securities**: 0 [7650]
   - **Amount due to (from) clearing organization - daily variation**: 0 [7660]
   - **Value of long option contracts**: 0 [7670]
   - **Value of short option contracts**: 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - **Cash**: 3,508,518,106 [7700]
   - **Securities**: 1,566,489,757 [7710] 1,017,323,485 [7720] 32,369,282 [7730]
   - **Value of long option contracts**: -27,070,492 [7735] 6,097,630,138 [7740]
   - **Value of short option contracts**: 0 [7760] 0 [7765]

6. **Amounts with other depositories designated by a foreign board of trade**: 0 [7770]

7. **Segregated funds on hand**: 0 [7775]

8. **Total funds in separate section 30.7 accounts**: 7,914,098,819 [7777]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 215,518,069 [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**: 75,518,069 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **Cash**: 13,356,596,578 [7010]
   - **Securities (at market)**: 8,166,031,282 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,967,752,519 [7030]

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: 844,016,707 [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -363,728,838 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,970,668,248 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 389,234,539 [7045]
   - Less: amount offset by customer securities: -387,416,615 [7047] 1,817,924 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,972,486,172 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **Cash**: 3,251,723,313 [7070]
   - **Securities representing investments of customers’ funds (at market)**: 0 [7080]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 2,031,284,246 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 14,185,348,398 [7100]
   - **Securities representing investments of customers’ funds (at market)**: 0 [7110]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 6,134,747,036 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 261,582,833 [7130]

10. **Exchange traded options**
    - **Value of open long option contracts**: 844,016,707 [7132]
    - **Value of open short option contracts**: -363,728,838 [7133]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 13,288,775 [7140]
    - **Securities representing investments of customers’ funds (at market)**: 0 [7160]
    - **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)**: 26,358,262,470 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 385,776,298 [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**: 150,776,298 [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 13,766,885,684 [8500]
   B. Securities (at market) 11,171,686,695 [8510]

2. Net unrealized profit (loss) in open cleared swaps 838,031,509 [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) 25,776,603,888 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 52,209,454 [8560]
   Less: amount offset by customer owned securities -50,562,133 [8570] 1,647,321 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,778,251,209 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,778,830,931 [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) 61,966,190 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,271,175,733 [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) 11,109,720,505 [8650]

9. Net settlement from (to) derivatives clearing organizations -139,874,986 [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) 26,081,818,373 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 303,567,164 [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 211,567,164 [8770]