INITIAL
End Date: 5/10/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/11/2021
INITIAL
End Date: 5/10/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/11/2021

Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

Contact Phone Number
212-276-0963

Contact Email Address
Ikram.shah@morganstanley.com

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 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: 4,648,234,616 [7315]
   - **B. Securities (at market)**: 2,039,046,503 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,328,829,389 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 39,028,390 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -34,577,404 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,020,561,494 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -42,389,207 [7352] 3,168,393 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,023,729,887 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 8,023,729,887 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 668,015,786 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 621,879,272 [7520] 1,289,895,058 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 440,007,732 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 44,881,734 [7560] 484,889,466 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 17,723,425 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: -1,285,800 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 16,437,625 [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**: 3,568,252,794 [7700]
   - **B. Securities**: 1,554,157,037 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 1,330,115,189 [7720]
   - **D. Value of long option contracts**: 39,028,390 [7730]
   - **E. Value of short option contracts**: -34,577,404 [7735] 6,456,976,006 [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**: 8,248,198,155 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 224,468,268 [7380]

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**: 84,468,268 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **A. Cash**: 12,414,375,949 [7010]
   - **B. Securities (at market)**: 8,264,081,226 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 4,631,588,305 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 856,094,468 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -402,843,171 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,763,296,777 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 595,751,806 [7045]
   - Less: amount offset by customer securities: -594,889,391 [7047] 862,415 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,764,159,192 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 3,762,942,703 [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)**: 2,044,605,451 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 14,318,125,889 [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)**: 6,219,475,775 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -651,807,942 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 856,094,468 [7132]
    - **B. Value of open short option contracts**: -402,843,171 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 4,050,752 [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)**: 26,150,643,925 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,484,733 [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**: 151,484,733 [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: \(13,939,134,442\) [8500]
   - B. Securities (at market): \(11,189,148,655\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \(838,850,999\) [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**
   - Net Equity (deficit) (add lines 1, 2, and 3): \(25,967,134,096\) [8550]
   - Less: amount offset by customer owned securities: \(-77,927,153\) [8570] \(+1,474,927\) [8580]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \(25,968,609,023\) [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(4,831,651,571\) [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): \(4,282,685\) [8620]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(10,169,479,059\) [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): \(11,184,865,970\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - \(73,718,210\) [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)**
    - \(26,263,997,495\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \(295,388,472\) [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**
    - \(203,388,472\) [8770]