INITIAL
End Date: 5/14/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/17/2021
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: 4,868,515,706 [7315]
   - B. Securities (at market): 2,115,420,896 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 925,837,876 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 35,843,444 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -30,447,535 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,915,170,387 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 61,903,328 [7351]
   - Less: amount offset by customer owned securities: -52,597,941 [7354]
   - Net Liquidating Equity: 7,924,475,774 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,924,475,774 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,924,475,774 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 677,710,036 [7500]
   - B. Other banks qualified under Regulation 30.7: 529,977,819 [7520] 1,207,687,855 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 538,782,425 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 43,726,303 [7560] 582,508,728 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 16,106,053 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 665,112 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 16,771,165 [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: 3,870,005,678 [7700]
   - B. Securities: 1,532,912,168 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 925,172,764 [7720]
   - D. Value of long option contracts: 35,843,444 [7730]

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**: 8,140,454,267 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 215,978,493 [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**: 75,978,493 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 14,862,933,390 [7010]
   - **B. Securities (at market)**
     - 8,293,064,044 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 3,261,504,939 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 835,182,197 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -395,243,418 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 26,857,441,152 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 355,147,359 [7045]
   - Less: amount offset by customer securities
     - -354,626,534 [7047] 520,825 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 26,857,961,977 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**
     - 4,154,257,530 [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)**
     - 2,121,278,174 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 14,286,893,165 [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)**
     - 6,171,785,870 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 62,064,819 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 835,182,197 [7132]
    - **B. Value of open short option contracts**
      - -395,243,418 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 7,725,571 [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)**
    - 27,243,943,908 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 385,981,931 [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
      - 150,981,931 [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 12,936,857,538 [8500]
   B. Securities (at market) 11,065,954,134 [8510]
2. Net unrealized profit (loss) in open cleared swaps 1,348,170,830 [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) 25,350,982,502 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 34,005,828 [8560]
   Less: amount offset by customer owned securities -32,646,631 [8570] 1,359,197 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,352,341,699 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,342,414,599 [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) 6,534,537 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,294,516,247 [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) 11,059,419,597 [8650]
9. Net settlement from (to) derivatives clearing organizations -54,278,215 [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) 25,648,606,765 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 296,265,066 [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 204,265,066 [8770]