INITIAL
End Date: 5/18/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/19/2021
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

Contact Phone Number
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: 235,000,000

- Minimum percentage of customer segregated funds required: 0

- Dollar amount range between: 0 and 0

- Percentage range of customer segregated funds required between: 0 and 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000

- Minimum percentage of customer secured funds required: 0

- Dollar amount range between: 0 and 0

- Percentage range of customer secured funds required between: 0 and 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000

- Minimum percentage of cleared swaps customer collateral required: 0

- Dollar amount range between: 0 and 0

- 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: 4,862,261,002 [7315]
   - B. Securities (at market): 2,129,635,450 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 1,014,844,649 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 39,597,043 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -34,908,090 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 8,011,430,054 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 33,912,263 [7351]
   - Less: amount offset by customer owned securities: -32,547,305 [7352] 1,364,958 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 8,012,795,012 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 8,012,795,012 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 526,787,532 [7500]
   - B. Other banks qualified under Regulation 30.7: 662,592,962 [7520] 1,189,380,494 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 559,703,497 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 44,688,729 [7560] 604,392,226 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 16,321,126 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 3,118,173 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 19,439,299 [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: 3,873,994,947 [7700]
   - B. Securities: 1,525,243,225 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 1,011,726,476 [7720]
   - D. Value of long option contracts: 39,597,043 [7730]
   - E. Value of short option contracts: -34,908,090 [7735] 6,415,653,601 [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: 8,228,865,620 [7770]


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: 76,070,608 [7785]
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Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: $13,852,044,134 [7010]
   - **B. Securities (at market)**: $8,308,771,148 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $3,067,101,142 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $846,774,313 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -$409,859,839 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $25,664,830,898 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $386,479,727 [7045]
   - **Less: amount offset by customer securities**: -$386,154,214 [7047] $325,513 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: $25,665,156,411 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: $3,213,027,504 [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)**: $2,163,184,205 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $14,334,816,718 [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)**: $6,145,586,943 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -$250,076,713 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: $846,774,313 [7132]
    - **B. Value of open short option contracts**: -$409,859,839 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $8,268,462 [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)**: $26,051,721,593 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $386,565,182 [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**: $151,565,182 [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 13,189,472,542 [8500]
   B. Securities (at market) 11,123,119,017 [8510]
2. Net unrealized profit (loss) in open cleared swaps 1,142,010,438 [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) 25,454,601,997 [8550]
5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount 32,556,642 [8560]
   Less: amount offset by customer owned securities -31,407,569 [8570] 1,149,073 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,455,751,070 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,526,795,128 [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) 21,809,994 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,077,178,813 [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) 11,101,309,023 [8650]
9. Net settlement from (to) derivatives clearing organizations 26,080,055 [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 0 [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 25,753,173,013 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from
     line 13) 297,421,943 [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 205,421,943 [8770]