INITIAL
End Date: 5/26/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/27/2021
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: 235,000,000
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range between: and: 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: 140,000,000
b. Minimum percentage of customer secured funds required: 0%
c. Dollar amount range between: and: 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: 92,000,000
b. Minimum percentage of cleared swaps customer collateral required: 0%
c. Dollar amount range between: and: 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: 4,744,783,546 [7315]
   - B. Securities (at market): 2,159,673,093 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 829,956,157 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 32,917,487 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -25,817,131 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,741,513,152 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 62,475,155 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,742,143,234 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,742,143,234 [7360]

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**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 603,241,437 [7500]
   - B. Other banks qualified under Regulation 30.7: 442,008,863 [7520] 1,045,250,300 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 567,147,398 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 45,449,750 [7560] 612,597,148 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 16,330,990 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 4,899,882 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 21,230,872 [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: 3,901,810,419 [7700]
   - B. Securities: 1,547,075,945 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 825,056,274 [7720]
   - D. Value of long option contracts: 32,917,487 [7730]
   - E. Value of short option contracts: -25,817,131 [7735] 6,281,042,994 [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**: 7,960,121,314 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 217,978,080 [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**: 77,978,080 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - $12,833,224,584 [7010]
   - **B. Securities** (at market)
     - $8,098,020,303 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $4,325,866,805 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - $812,842,452 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -$409,403,793 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $25,660,550,351 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $233,658,199 [7045]
   - Less: amount offset by customer securities
     - -$232,865,412 [7047] $792,787 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $25,661,343,138 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - $3,193,880,118 [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)**
     - $2,399,734,214 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - $14,474,975,793 [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)**
     - $5,698,286,089 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -$132,804,356 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - $812,842,452 [7132]
    - **B. Value of open short option contracts**
      - -$409,403,793 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - $10,738,580 [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)**
    - $26,048,249,097 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $386,905,995 [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**
      - $151,905,995 [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**
     - 14,158,035,260 [8500]
   - **B. Securities (at market)**
     - 11,137,781,816 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 301,784,329 [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**
   - 25,597,601,405 [8550]
   - Less: amount offset by customer owned securities
     - 70,319,782 [8560]
     - -68,753,349 [8570]
     - 1,566,433 [8580]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,599,167,838 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

6. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - 4,189,345,810 [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)**
     - 6,555,962 [8620]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 10,624,800,553 [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)**
     - 11,131,225,854 [8650]

8. **Net settlement from (to) derivatives clearing organizations**
   - -57,645,544 [8660]

9. **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]

10. **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]

11. **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]

12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 25,894,282,635 [8720]

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 295,114,797 [8730]

14. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - 92,000,000 [8760]

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - 203,114,797 [8770]