INITIAL
End Date: 1/7/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/8/2021
Name of Company: Morgan Stanley & Co. LLC

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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: $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**: 4,165,749,439 [7315]
   - **B. Securities (at market)**: 2,247,406,902 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 935,084,165 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 18,577,070 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -17,269,128 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,349,548,448 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -104,186,182 [7352] 3,213,945 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,352,762,393 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,352,762,393 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 840,461,964 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 678,812,923 [7520] 1,519,274,887 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 249,561,194 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 22,694,323 [7560] 272,255,517 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 22,674,784 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 632,383 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 23,307,167 [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**: 2,842,234,741 [7700]
   - **B. Securities**: 1,975,151,384 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 934,451,782 [7720]
   - **D. Value of long option contracts**: 18,577,070 [7730]
   - **E. Value of short option contracts**: -17,269,128 [7735] 5,753,145,849 [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**: 7,567,983,420 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 215,221,027 [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**: 75,221,027 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash
     - \(15,710,901,910\) [7010]
   - B. Securities (at market)
     - \(8,290,140,175\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(2,107,039,409\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - \(587,001,544\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - \(-481,625,047\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(26,213,457,991\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(455,200,603\) [7045]
   - Less: amount offset by customer securities
     - \(-452,743,899\) [7047] \(2,456,704\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(26,215,914,695\) [7060]

7. **Fund deposits in segregated accounts**
   - A. Cash
     - \(4,486,184,923\) [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)
     - \(1,201,312,377\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - \(13,505,747,657\) [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)
     - \(7,088,827,798\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(206,497,060\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
      - \(587,001,544\) [7132]
    - B. Value of open short option contracts
      - \(-481,625,047\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - \(7,693,353\) [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)**
    - \(26,601,639,665\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(385,724,970\) [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**
    - \(150,724,970\) [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 18,561,351,717 [8500]
   B. Securities (at market) 11,139,763,882 [8510]
2. Net unrealized profit (loss) in open cleared swaps -4,159,674,256 [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) 25,541,441,343 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 84,428,858 [8560]
   Less: amount offset by customer owned securities -77,569,363 [8570] 6,859,495 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,548,300,838 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,570,631,946 [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) 37,277,952 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,934,799,308 [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) 11,102,485,930 [8650]
9. Net settlement from (to) derivatives clearing organizations 224,340,754 [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
13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 25,869,535,890 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 321,235,052 [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 229,235,052 [8770]