INITIAL
End Date: 1/14/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/15/2021
**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: ; or 235,000,000
- b. Minimum percentage of customer segregated funds required: ; or 0%
- c. Dollar amount range between: and: ; or 0
- d. Percentage range of customer segregated funds required between: and: . 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
- d. Percentage range of customer secured funds required between: and: . 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
- d. Percentage range of cleared swaps customer collateral required between: 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: \(4,459,468,395\) [7315]
   - B. Securities (at market): \(2,300,080,328\) [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: \(739,904,586\) [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: \(17,291,038\) [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: \(-17,180,204\) [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): \(7,499,564,143\) [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: \(38,352,439\) [7351]

   Less: amount offset by customer owned securities: \(-37,445,001\) [7352]

   ***907,438*** [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): \(7,500,471,581\) [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: \(7,500,471,581\) [7360]

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### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: \(959,722,510\) [7500]
   - B. Other banks qualified under Regulation 30.7: \(650,729,170\) [7520] \(1,610,451,680\) [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: \(320,261,552\) [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: \(22,360,536\) [7560] \(342,622,088\) [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: \(22,345,480\) [7580]
   - B. Securities: \(0\) [7590]
   - C. Unrealized gain (loss) on open futures contracts: \(71,180\) [7600]
   - D. Value of long option contracts: \(0\) [7610]
   - E. Value of short option contracts: \(0\) [7615] \(22,416,660\) [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: \(3,043,239,638\) [7700]
   - B. Securities: \(1,957,458,240\) [7710]
   - C. Unrealized gain (loss) on open futures contracts: \(739,833,406\) [7720]
   - D. Value of long option contracts: \(17,291,038\) [7730]
   - E. Value of short option contracts: \(-17,180,204\) [7735] \(5,740,642,118\) [7740]

6. **Amounts with other depositories designated by a foreign board of trade**
   - A. Cash: \(0\) [7760]
   - B. Securities: \(0\) [7765]

7. **Segregated funds on hand**
   - Total funds in separate section 30.7 accounts: \(7,716,132,546\) [7770]

8. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target: \(140,000,000\) [7780] \(75,060,965\) [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**: 16,003,323,920 [7010]
   - **B. Securities (at market)**: 8,493,889,183 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 1,460,730,674 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 689,568,340 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -483,765,782 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,163,746,335 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 630,960,247 [7045]
   - **Less: amount offset by customer securities**: -629,238,567 [7047] 1,721,680 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 26,165,468,015 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 4,988,162,390 [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)**: 1,082,087,535 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 13,063,848,779 [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)**: 7,411,801,648 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -210,353,565 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 689,568,340 [7132]
    - **B. Value of open short option contracts**: -483,765,782 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 10,597,493 [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)**: 26,551,946,838 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,478,823 [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**: 151,478,823 [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**
   - **Cash**: 17,933,251,673 [8500]
   - **Securities (at market)**: 11,056,463,845 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: -3,958,563,992 [8520]

3. **Cleared swaps options**
   - **Market value of open cleared swaps option contracts purchased**: 0 [8530]
   - **Market value of open cleared swaps option contracts granted (sold)**: 0 [8540]

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: 25,031,151,526 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -110,771,197 [8560]
   - **Net**: 9,537,030 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - **25,040,688,556** [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **Cash**: 5,125,401,637 [8600]
   - **Securities representing investments of cleared swaps customers' funds (at market)**: 0 [8610]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 7,613,611 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **Cash**: 9,092,685,335 [8630]
   - **Securities representing investments of cleared swaps customers' funds (at market)**: 0 [8640]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 11,048,850,234 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 132,858,740 [8660]

10. **Cleared swaps options**
    - **Value of open cleared swaps long option contracts**: 0 [8670]
    - **Value of open cleared swaps short option contracts**: 0 [8680]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 0 [8690]
    - **Securities representing investments of cleared swaps customers' funds (at market)**: 0 [8700]
    - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 0 [8710]

12. **Cleared swaps customer funds on hand**
    - **Cash**: 0
    - **Securities representing investments of cleared swaps customers' funds (at market)**: 0
    - **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)**: 25,407,409,557 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - **366,721,001** [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**: 274,721,001 [8770]