INITIAL
End Date: 1/19/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/20/2021
Name of Company

Morgan Stanley & Co. LLC

Contact Name

Ikram Shah

Contact Phone Number

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Contact Email Address

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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 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
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### 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**
   
   4,251,146,568 [7315]
   
   **B. Securities (at market)**
   
   2,461,459,590 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

   609,631,367 [7325]

3. Exchange traded options

   a. Market value of open option contracts purchased on a foreign board of trade
   
   15,050,459 [7335]
   
   b. Market value of open contracts granted (sold) on a foreign board of trade
   
   -15,461,689 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)

   7,321,826,295 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount

   -19,763,711 [7352] 1,015,309 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

   7,322,841,604 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

   7,322,841,604 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks

   A. Banks located in the United States
   
   696,627,865 [7500]
   
   B. Other banks qualified under Regulation 30.7
   
   653,733,673 [7520] 1,350,361,538 [7530]

2. Securities

   A. In safekeeping with banks located in the United States
   
   481,025,008 [7540]
   
   B. In safekeeping with other banks qualified under Regulation 30.7
   
   22,727,641 [7560] 503,752,649 [7570]

3. Equities with registered futures commission merchants

   A. Cash
   
   22,245,421 [7580]
   
   B. Securities
   
   0 [7590]
   
   C. Unrealized gain (loss) on open futures contracts
   
   -39,845 [7600]
   
   D. Value of long option contracts
   
   0 [7610]
   
   E. Value of short option contracts
   
   0 [7615] 22,205,576 [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
   
   3,095,796,392 [7700]
   
   B. Securities
   
   1,957,706,941 [7710]
   
   C. Unrealized gain (loss) on open futures contracts
   
   609,671,212 [7720]
   
   D. Value of long option contracts
   
   15,461,689 [7730]
   
   E. Value of short option contracts
   
   -15,050,459 [7735] 5,662,763,315 [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

   7,539,083,078 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

   216,241,474 [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

    76,241,474 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 16,341,441,855 [7010]
   - **B. Securities (at market)**: 8,646,866,963 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 1,243,458,816 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 641,971,176 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -394,446,297 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,479,292,513 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 350,183,921 [7045]
   - **Less: amount offset by customer securities**: -348,033,840 [7047] 2,150,081 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 26,481,442,594 [7060]

7. **Funds in segregated accounts**
   - **A. Cash**: 4,302,744,869 [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)**: 1,429,609,939 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 13,540,313,197 [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)**: 7,217,257,024 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 122,854,372 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 641,971,176 [7132]
    - **B. Value of open short option contracts**: -394,446,297 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 6,855,859 [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)**: 26,867,160,139 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 385,717,545 [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**: 150,717,545 [7198]
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUND IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1. Net ledger balance
   A. Cash 17,864,340,599 [8500]
   B. Securities (at market) 11,220,202,123 [8510]

2. Net unrealized profit (loss) in open cleared swaps -4,053,148,589 [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 25,031,394,133 [8550]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,140,247,754 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,088,419,694 [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) 7,622,208 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,185,456,281 [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) 11,212,579,915 [8650]

9. Net settlement from (to) derivatives clearing organizations -69,402,872 [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 [8715]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8710]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 25,424,675,226 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 284,427,472 [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 192,427,472 [8770]