INITIAL
End Date: 2/5/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/8/2021
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 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
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 4,430,171,553 [7315]
   B. Securities (at market) 2,309,078,334 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 674,256,129 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 13,681,961 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -12,192,244 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,414,995,733 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 26,979,841 [7351]
   Less: amount offset by customer owned securities -25,342,548 [7352] 1,637,293 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,416,633,026 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,416,633,026 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 615,944,484 [7500]
   B. Other banks qualified under Regulation 30.7 800,733,356 [7520] 1,416,677,840 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 406,531,641 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 22,075,872 [7560] 428,607,513 [7570]

3. Equities with registered futures commission merchants
   A. Cash 21,763,965 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 470,261 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 22,234,226 [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 3,208,859,206 [7700]
   B. Securities 1,880,470,821 [7710]
   C. Unrealized gain (loss) on open futures contracts 673,785,868 [7720]
   D. Value of long option contracts 13,681,961 [7730]
   E. Value of short option contracts -12,192,244 [7735] 5,764,605,612 [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 7,632,125,191 [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 75,492,165 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 16,404,121,607 [7010]
   B. Securities (at market) 8,478,202,037 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 933,160,699 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 635,819,192 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -371,648,048 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,079,655,487 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 539,743,614 [7045]
   Less: amount offset by customer securities -530,196,445 [7047] 9,547,169 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,089,202,656 [7060]

Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts
   A. Cash 4,886,297,357 [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) 1,062,099,432 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 12,984,361,887 [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) 7,416,102,605 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -147,458,220 [7130]

10. Exchange traded options
    A. Value of open long option contracts 635,819,192 [7132]
    B. Value of open short option contracts -371,648,048 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 8,405,521 [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) 26,473,979,726 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 384,777,070 [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 149,777,070 [7198]
## Daily Segregation - Swaps Statement

**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: 16,955,922,731 [8500]
   - B. Securities (at market): 10,931,058,350 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -2,506,435,660 [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)**
   - 25,380,545,421 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - -122,554,579 [8550]
     - 7,877,926 [8550]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,388,423,347 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 5,538,248,327 [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): 43,005,692 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 9,159,459,537 [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): 10,888,052,658 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 140,172,121 [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 [8715]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 25,768,938,335 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 380,514,988 [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**
    - 288,514,988 [8770]