INITIAL
End Date: 2/15/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/16/2021
Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

FCM's Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: $2,350,000,000
   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**
   - **Cash**: 4,329,463,561 [7315]
   - **Securities (at market)**: 2,311,975,649 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 978,710,426 [7325]

3. **Exchange traded options**
   a. **Market value of open option contracts purchased on a foreign board of trade**: 19,512,966 [7335]
   b. **Market value of open contracts granted (sold) on a foreign board of trade**: -19,199,551 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,620,463,051 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Cash**: 112,009,268 [7351]
   - **Offset by customer owned securities**: -111,635,690 [7352] 373,578 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,620,836,629 [7355]

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

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 566,753,440 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 825,315,975 [7520] 1,392,069,415 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 412,565,854 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 22,475,411 [7560] 435,041,265 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 22,533,169 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 1,175,195 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 23,708,364 [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**: 3,130,668,774 [7700]
   - **B. Securities**: 1,876,934,384 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 977,535,231 [7720]
   - **D. Value of long option contracts**: 19,512,966 [7730]

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**: 7,836,270,848 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **Excess (deficiency) Set Aside for Secured Amount**: 215,434,219 [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**: 75,434,219 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 15,760,846,339 [7010]
   - **B. Securities (at market)**: 8,556,552,616 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 1,224,475,050 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 646,296,856 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -384,395,704 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,803,775,157 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 766,818,470 [7045]
   - Less: amount offset by customer securities: -547,053,103 [7047] 221,765,367 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 26,025,540,524 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**: 4,390,414,948 [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)**: 1,053,725,448 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 13,129,869,778 [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)**: 7,502,827,168 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -23,144,053 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 646,296,856 [7132]
    - **B. Value of open short option contracts**: -384,395,704 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 9,476,174 [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)**: 26,325,070,615 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 299,530,091 [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**: 64,530,091 [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: 16,641,335,564 [8500]
   - B. Securities (at market): 10,917,818,866 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -2,181,829,274 [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)**
   - 25,377,325,156 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - -180,838,341 [8570]
   - 12,504,311 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,389,829,467 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 5,524,421,181 [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): 55,999,811 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 9,106,869,941 [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): 10,861,819,055 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 207,952,169 [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)**
    - 25,757,062,157 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 367,232,690 [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**
    - 275,232,690 [8770]