INITIAL
End Date: 2/26/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/1/2021
Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

Contact Phone Number: 212-276-0963

Contact Email Address: Ikram.shah@morganstanley.com

FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: $140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: $92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0 and 0
- 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 4,507,446,760 [7315]
   B. Securities (at market) 2,210,298,505 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 723,961,131 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 27,858,983 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -25,441,124 [7337]

4. Net equity (deficit) (add lines 1, 2. and 3.) 7,444,124,122 [7345]

5. Account liquidating to a debit and account with a debit balances - gross amount 144,358,289 [7351]
   Less: amount offset by customer owned securities -139,091,312 [7352] 5,266,977 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,449,391,232 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,449,391,232 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 686,533,332 [7500]
   B. Other banks qualified under Regulation 30.7 624,591,888 [7520] 1,311,125,220 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 465,980,913 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 22,076,017 [7560] 488,056,930 [7570]

3. Equities with registered futures commission merchants
   A. Cash 22,820,820 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 880,824 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 23,701,644 [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 3,393,890,437 [7700]
   B. Securities 1,722,241,576 [7710]
   C. Unrealized gain (loss) on open futures contracts 723,080,307 [7720]
   D. Value of long option contracts 27,858,983 [7730]
   E. Value of short option contracts -25,441,124 [7735] 5,841,630,179 [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 7,664,513,973 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 215,122,741 [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 75,122,741 [7785]
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### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: \(16,196,762,535\) [7010]
   - B. Securities (at market): \(7,968,948,357\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(311,686,698\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(648,081,935\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-385,091,077\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(24,740,388,448\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(659,580,551\) [7045]
   - Less: amount offset by customer securities: \(-616,896,517\) [7047]
   - \(42,684,034\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(24,783,072,482\) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: \(3,685,915,580\) [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): \(1,143,148,424\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(13,420,451,283\) [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): \(6,825,799,933\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(-88,491,617\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(648,081,935\) [7132]
    - B. Value of open short option contracts: \(-385,091,077\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(7,026,562\) [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)**
    - \(25,256,841,023\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(473,768,541\) [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**: \(238,768,541\) [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 15,534,966,849 [8500]
   B. Securities (at market) 10,772,455,768 [8510]
2. Net unrealized profit (loss) in open cleared swaps -1,274,728,829 [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) 25,032,693,788 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 122,757,677
   Less: amount offset by customer owned securities -119,487,012
   3,270,665
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,035,964,453 [8590]

Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,962,364,465 [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) 15,895,736 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,152,765,636 [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) 10,756,560,032 [8650]
9. Net settlement from (to) derivatives clearing organizations -357,960,044 [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 0 [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 25,529,625,825 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 493,661,372 [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 401,661,372 [8770]