INITIAL
End Date: 3/4/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/5/2021
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):
   a. Minimum dollar amount: $235,000,000 or
   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 or
   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 or
   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
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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: 4,754,523,522 [7315]
   B. Securities (at market): 2,231,461,435 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 648,756,338 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 22,423,598 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -18,170,296 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.): 7,628,994,597 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 57,031,532 [7351]
   Less: amount offset by customer owned securities: -53,640,572 [7352]
   Net Liquidating Equity Method (add lines 4 and 5): 7,642,385,557 [7355]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,642,385,557 [7356]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,642,385,557 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States: 683,183,031 [7500]
   B. Other banks qualified under Regulation 30.7: 614,592,074 [7520]

2. Securities
   A. In safekeeping with banks located in the United States: 484,043,978 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 22,406,433 [7560]

3. Equities with registered futures commission merchants
   A. Cash: 22,415,269 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 758,774 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 23,174,043 [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]

5. Amounts held by members of foreign boards of trade
   A. Cash: 3,651,059,861 [7700]
   B. Securities: 1,725,011,025 [7710]
   C. Unrealized gain (loss) on open futures contracts: 647,997,564 [7720]
   D. Value of long option contracts: 22,423,598 [7730]
   E. Value of short option contracts: -18,170,296 [7735]

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: 7,855,721,311 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 213,335,754 [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: 73,335,754 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     
   16,108,881,972 [7010]
   - **B. Securities (at market)**
     
   7,939,086,740 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   
   -210,116,473 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     
   658,183,648 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     
   -401,694,413 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   
   24,094,341,474 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   
   759,012,988 [7045]
   - **Less: amount offset by customer securities**
     
   -749,458,631 [7047] 9,554,357 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   
   24,103,895,831 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**

   **A. Deposited in segregated funds bank accounts**
   
   - **A. Cash**
     
   4,403,679,521 [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)**
     
   1,178,425,088 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**

   - **A. Cash**
     
   13,103,880,904 [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)**
     
   6,760,661,652 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**

   -1,228,375,865 [7130]

10. **Exchange traded options**

    - **A. Value of open long option contracts**
      
    658,183,648 [7132]
    - **B. Value of open short option contracts**
      
    -401,694,413 [7133]

11. **Net equities with other FCMs**

    - **A. Net liquidating equity**
      
    8,983,844 [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)**

    24,483,744,379 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**

    379,848,548 [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**

    144,848,548 [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: $15,542,917,942
   - B. Securities (at market): $10,747,424,882
2. Net unrealized profit (loss) in open cleared swaps: -$876,777,880
3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0
4. Net Equity (deficit) (add lines 1, 2, and 3): $25,413,564,944
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: -$276,898,463
   - Net required to be segregated: $25,425,313,270
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $5,308,335,212
   - 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): $29,210,641
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $9,681,176,383
   - 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): $10,718,214,241
9. Net settlement from (to) derivatives clearing organizations
   - 163,279,409
10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts: 0
    - B. Value of open cleared swaps short option contracts: 0
11. Net equities with other FCMs
    - A. Net liquidating equity: 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
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
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    - $25,900,215,886
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - 474,902,616
15. Management Target Amount for Excess funds in cleared swaps segregated accounts
    - 92,000,000
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management