INITIAL
End Date: 1/8/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/11/2021
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**: 4,249,138,935 [7315]
   - **B. Securities (at market)**: 2,243,963,224 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 939,738,046 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 17,036,795 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -15,571,461 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,434,305,539 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -34,339,212 [7352] 656,168 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - **Amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,434,961,707 [7360]

7. **Funds Deposited in Separate Regulation 30.7 Accounts**
   - **1. Cash in banks**
     - **A. Banks located in the United States**: 798,203,074 [7500]
     - **B. Other banks qualified under Regulation 30.7**: 706,601,097 [7520] 1,504,804,171 [7530]
   - **2. Securities**
     - **A. In safekeeping with banks located in the United States**: 250,526,416 [7540]
     - **B. In safekeeping with other banks qualified under Regulation 30.7**: 22,661,898 [7560] 273,188,314 [7570]
   - **3. Equities with registered futures commission merchants**
     - **A. Cash**: 22,666,958 [7580]
     - **B. Securities**: 0 [7590]
     - **C. Unrealized gain (loss) on open futures contracts**: 755,886 [7600]
     - **D. Value of long option contracts**: 0 [7610]
     - **E. Value of short option contracts**: 0 [7615] 23,422,844 [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**: 2,934,575,742 [7700]
     - **B. Securities**: 1,970,774,910 [7710]
     - **C. Unrealized gain (loss) on open futures contracts**: 938,982,161 [7720]
     - **D. Value of long option contracts**: 17,036,795 [7730]
     - **E. Value of short option contracts**: -15,571,461 [7735] 5,845,798,147 [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**: 7,647,213,476 [7770]
   - **9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **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**: 72,251,769 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 15,578,009,940 [7010]
   B. Securities (at market) 8,304,148,753 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,082,092,321 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 617,440,208 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -485,766,794 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,095,924,428 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 527,559,391 [7045]
   Less: amount offset by customer securities -523,678,716 [7047]
   + 3,880,675 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,099,805,103 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,386,675,215 [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) 958,442,744 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,503,393,720 [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) 7,345,706,009 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 151,321,642 [7130]

10. Exchange traded options
    A. Value of open long option contracts 617,440,208 [7132]
    B. Value of open short option contracts -485,766,794 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 8,875,186 [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) 26,486,087,930 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,282,827 [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 151,282,827 [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 18,286,060,569 [8500]
   B. Securities (at market) 12,191,840,089 [8510]
2. Net unrealized profit (loss) in open cleared swaps -3,943,603,792 [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) 26,534,296,866 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities 75,683,143 [8560]
   7,140,554 [8570]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,541,437,420 [8580]
Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,315,157,880 [8590]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8600]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 40,771,323 [8610]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,105,333,648 [8620]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8630]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 12,151,068,766 [8640]
9. Net settlement from (to) derivatives clearing organizations 239,421,854 [8650]
10. Cleared swaps options
    A. Value of open cleared swaps long option contracts 0 [8660]
    B. Value of open cleared swaps short option contracts 0 [8670]
11. Net equities with other FCMs
    A. Net liquidating equity 0 [8680]
    B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8690]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8700]
12. Cleared swaps customer funds on hand
    A. Cash 0 [8710]
    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 [8720]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 26,851,753,471 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 310,316,051 [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8740]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 218,316,051 [8750]