INITIAL
End Date: 1/28/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/29/2021
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: ; 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
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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 4,482,296,994 [7315]
   B. Securities (at market) 2,338,106,506 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 379,238,433 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 13,804,845 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -13,307,625 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,200,139,153 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 82,919,700 [7351]
   Less: amount offset by customer owned securities -78,778,748 [7352] 4,140,952 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,204,280,105 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,204,280,105 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 733,037,652 [7500]
   B. Other banks qualified under Regulation 30.7 656,230,923 [7520] 1,389,268,575 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 402,191,569 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 22,489,892 [7560] 424,681,461 [7570]

3. Equities with registered futures commission merchants
   A. Cash 21,985,342 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -142,095 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 21,843,247 [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 3,293,411,964 [7700]
   B. Securities 1,913,425,044 [7710]
   C. Unrealized gain (loss) on open futures contracts 379,380,528 [7720]
   D. Value of long option contracts 13,804,845 [7730]
   E. Value of short option contracts -13,307,625 [7735] 5,586,714,756 [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 7,422,508,039 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 218,227,934 [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 78,227,934 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 16,080,976,665 [7010]
   B. Securities (at market) 8,412,923,553 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,023,644,813 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 579,692,829 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -359,118,530 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,738,119,330 [7040]

5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount 484,369,193 [7045]
   Less: amount offset by customer securities -478,042,257 [7047] 6,326,936 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,744,446,266 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,491,056,533 [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) 833,609,824 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,169,484,700 [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) 7,579,313,729 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -171,260,772 [7130]

10. Exchange traded options
    A. Value of open long option contracts 579,692,829 [7132]
    B. Value of open short option contracts -359,118,530 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 6,189,954 [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) 26,128,968,267 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 384,522,001 [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 149,522,001 [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 17,844,284,857 [8500]
   B. Securities (at market) 11,400,474,875 [8510]

2. Net unrealized profit (loss) in open cleared swaps -3,676,416,699 [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) 25,568,343,033 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities
   101,377,075 [8560]
   -93,770,086 [8570] 7,606,989 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,575,950,022 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,192,421,238 [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) 44,412,061 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,083,753,182 [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) 11,356,062,814 [8650]

9. Net settlement from (to) derivatives clearing organizations 286,294,971 [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) 25,962,944,266 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 386,994,244 [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 294,994,244 [8770]