INITIAL
End Date: 3/2/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/3/2021
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
- 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**
   - **A. Cash**: 4,635,536,446 [7315]
   - **B. Securities (at market)**: 2,239,004,990 [7317]

2.  **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 888,864,232 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 29,907,107 [7335]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,765,867,656 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 704,934
   - **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,766,572,590 [7355]

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,766,572,590 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 620,691,144 [7500]
   - B. Other banks qualified under Regulation 30.7: 787,166,630 [7520] 1,407,857,774 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 490,818,734 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 22,671,112 [7560] 513,489,846 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 22,587,746 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 592,707 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 23,180,453 [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: 3,422,073,871 [7700]
   - B. Securities: 1,725,515,144 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 888,271,525 [7720]
   - D. Value of long option contracts: 29,907,107 [7730]

6. **Amounts with other depositories designated by a foreign board of trade**
   - A. Cash: 0 [7760]
   - B. Securities: 0 [7765]

7. **Segregated funds on hand**: 7,982,850,601 [7770]

8. **Total funds in separate section 30.7 accounts**: 216,278,011 [7780]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 76,278,011 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 15,712,375,215 [7010]
   B. Securities (at market) 7,962,026,326 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,353,686,113 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 597,812,575 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -326,833,423 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,299,066,806 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 288,301,315 [7045]
   Less: amount offset by customer securities -281,083,972 [7047] 7,217,343 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,306,284,149 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 4,205,811,504 [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) 1,090,098,497 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,445,034,938 [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) 6,871,927,829 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -198,460,606 [7130]

10. Exchange traded options
    A. Value of open long option contracts 597,812,575 [7132]
    B. Value of open short option contracts -326,833,423 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,996,067 [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) 25,695,387,381 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 389,103,232 [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 154,103,232 [7198]
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUND IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1. Net ledger balance
   A. Cash 15,656,244,663 [8500]
   B. Securities (at market) 10,870,781,198 [8510]

2. Net unrealized profit (loss) in open cleared swaps -1,435,000,800 [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) 25,092,025,061 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 84,139,148 [8560]
   Less: amount offset by customer owned securities -82,261,057 [8570] 1,878,091 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,093,903,152 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,408,797,443 [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) 6,724,826 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,533,698,523 [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) 10,864,056,372 [8650]

9. Net settlement from (to) derivatives clearing organizations -228,113,339 [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) 25,585,163,825 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 491,260,673 [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 399,260,673 [8770]