INITIAL
End Date: 11/20/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/23/2020
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
**INITIAL**

**End Date:** 11/20/2020  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 11/23/2020

### 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: 4,044,447,419 [7315]
   - B. Securities (at market): 2,647,908,341 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,040,026,439 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 21,612,273 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -23,452,172 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,730,542,300 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 25,894,018 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,731,458,134 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,731,458,134 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 594,195,437 [7500]
   - B. Other banks qualified under Regulation 30.7: 836,926,766 [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 498,406,746 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 530,633,596 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 24,579,080 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -1,018,347 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 23,560,733 [7615]

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: 2,939,990,982 [7700]
   - B. Securities: 2,117,274,745 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 1,041,044,786 [7720]
   - D. Value of long option contracts: 21,612,273 [7730]
   - E. Value of short option contracts: -23,452,172 [7735]

6. **Amounts with other depositories designated by a foreign board of trade**: 0 [7740]

7. **Segregated funds on hand**: 0 [7765]

8. **Total funds in separate section 30.7 accounts**: 8,081,787,146 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 350,329,012 [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**: 210,329,012 [7785]
**INITIAL**

**End Date:** 11/20/2020  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 11/23/2020

### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: $15,802,731,984 [7010]
   - **B. Securities (at market)**: $8,569,737,909 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $1,879,219,239 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $459,247,127 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: $-367,305,458 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $26,343,630,801 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities**: $204,985,972 [7047]
   - **598,065** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: $26,344,228,866 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: $4,485,160,308 [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)**: $994,830,468 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $13,679,016,724 [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)**: $7,574,907,441 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $111,558,762 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: $459,247,127 [7132]
    - **B. Value of open short option contracts**: $-367,305,458 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $9,303,194 [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)**: $26,946,718,566 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $602,489,700 [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**: $367,489,700 [7198]
## Daily Segregation - Swaps Statement

**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**
   - Cash: $21,839,943,547
   - Securities: $11,470,055,605

2. **Net unrealized profit (loss) in open cleared swaps**
   - Net Equity: $-7,437,901,682

3. **Cleared swaps options**
   - Market value of open cleared swaps option contracts purchased: $0
   - Market value of open cleared swaps option contracts granted (sold): $0

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Net Equity (deficit): $25,872,097,470
   - Offset by customer owned securities: $99,797,287
   - Gross amount: $1,996,668

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - Total amount: $25,874,094,138

### Funds in Cleared Swaps Customer Segregated Accounts

6. **Deposited in cleared swaps customer segregated accounts at banks**
   - Cash: $4,673,677,952
   - Securities: $9,661,413

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - Cash: $10,301,548,333
   - Securities: $11,460,394,192

8. **Net settlement from (to) derivatives clearing organizations**
   - Net settlement: $-181,613,195

9. **Cleared swaps options**
   - Value of open cleared swaps long option contracts: $0
   - Value of open cleared swaps short option contracts: $0

10. **Net equities with other FCMs**
    - Net liquidating equity: $0
    - Securities representing investments of cleared swaps customers’ funds: $0

11. **Cleared swaps customer funds on hand**
    - Cash: $0

12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - Total amount: $26,263,668,695

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - Excess (deficiency): $389,574,557

14. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - Target Amount: $92,000,000

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - Excess: $297,574,557