INITIAL
End Date: 12/14/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/15/2020
Name of Company: Morgan Stanley & Co. LLC
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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**: 4,571,925,099 [7315]
   - **B. Securities (at market)**: 2,456,302,023 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 667,872,380 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 23,184,730 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -23,248,348 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,696,035,884 [7350]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,698,873,336 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,698,873,336 [7360]

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   - **A. Banks located in the United States**: 1,007,804,140 [7500] 1,573,205,327 [7530]
   - **B. Other banks qualified under Regulation 30.7**: 565,401,187 [7520]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 307,318,105 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 25,552,014 [7560] 332,870,119 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 21,929,371 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 450,338 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 22,379,709 [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**: 3,196,916,751 [7700]
   - **B. Securities**: 2,123,431,904 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 667,422,041 [7720]
   - **D. Value of long option contracts**: 23,184,730 [7730]
   - **E. Value of short option contracts**: -23,248,348 [7735] 5,987,707,078 [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**: 7,916,162,233 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 217,288,897 [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**: 77,288,897 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 16,424,294,320 [7010]
   - B. Securities (at market): 8,169,171,743 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 409,705,349 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 446,283,498 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -351,339,231 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,098,115,679 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 125,861,272 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,100,251,803 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: 4,198,142,842 [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): 1,118,223,981 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 13,053,295,098 [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): 7,050,947,762 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -34,068,553 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 446,283,498 [7132]
    - B. Value of open short option contracts: -351,339,231 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 7,703,312 [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)**: 25,489,188,709 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 388,936,906 [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: 153,936,906 [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
     - 21,466,339,113 [8500]
   - B. Securities (at market)
     - 11,264,361,342 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -6,734,378,707 [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)**
   - 25,996,321,748 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - 953,902 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,997,275,650 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash
     - 5,455,530,446 [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)
     - 29,707,764 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash
     - 9,524,873,464 [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)
     - 11,234,653,578 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 165,986,313 [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)**
    - 26,410,751,565 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 413,475,915 [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**
    - 321,475,915 [8770]