INITIAL
End Date: 12/15/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/16/2020
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
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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: $0 - $0
- Percentage range of customer segregated funds required: 0% - 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: $0 - $0
- Percentage range of customer secured funds required: 0% - 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: $0 - $0
- Percentage range of cleared swaps customer collateral required: 0% - 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**: 4,498,683,641 [7315]
   - **B. Securities (at market)**: 2,462,708,999 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 666,842,357 [7325]

3. Exchange traded options
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -23,215,504 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,628,426,039 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: -18,082,847 [7352]
   - **338,700**
   - **7,628,764,739** [7355]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,628,764,739 [7360]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,628,764,739 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 551,333,243 [7500]
   - B. Other banks qualified under Regulation 30.7: 622,330,296 [7520] 1,173,663,539 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 269,184,208 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 23,355,907 [7560] 292,540,115 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 22,031,311 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 431,096 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 22,462,407 [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: 3,523,202,124 [7700]
   - B. Securities: 2,170,168,884 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 666,411,261 [7720]
   - D. Value of long option contracts: 23,406,546 [7730]

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: 7,848,639,372 [7770]


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: 79,874,633 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **Cash**: $16,085,779,829 [7010]
   - **Securities (at market)**: $8,123,009,399 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $811,497,838 [7030]

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: $460,674,833 [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**: $-373,757,689 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $25,107,204,210 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $368,577,202 [7045]
   - **Less: amount offset by customer securities**: $-368,104,004 [7047] $473,198 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: $25,107,677,408 [7060]

7. **Deposited in segregated funds bank accounts**
   - **Cash**: $4,031,845,689 [7070]
   - **Securities representing investments of customers' funds (at market)**: $0 [7080]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: $1,082,967,901 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: $13,053,846,309 [7100]
   - **Securities representing investments of customers' funds (at market)**: $0 [7110]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: $7,040,041,498 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $189,861,173 [7130]

10. **Exchange traded options**
   - **Value of open long option contracts**: $460,674,833 [7132]
   - **Value of open short option contracts**: $-373,757,689 [7133]

11. **Net equities with other FCMs**
   - **Net liquidating equity**: $9,961,891 [7140]
   - **Securities representing investments of customers' funds (at market)**: $0 [7160]
   - **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)**: $25,495,441,605 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $387,764,197 [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**: $152,764,197 [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**
   - A. Cash: 21,433,942,086 [8500]
   - B. Securities (at market): 11,393,411,070 [8510]
2. **Net unrealized profit (loss) in open cleared swaps**
   - -6,325,705,689 [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)**
   - 26,501,647,467 [8550]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 67,148,198 [8560]
   - Less: amount offset by customer owned securities: -60,789,122 [8570]
   - 6,359,076 [8580]
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,508,006,543 [8590]
7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: 5,704,461,679 [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): 28,434,647 [8620]
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 9,473,047,799 [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): 11,364,976,423 [8650]
9. **Net settlement from (to) derivatives clearing organizations**
   - 328,974,353 [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)**
    - 26,899,894,901 [8720]
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 391,888,358 [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**
    - 299,888,358 [8770]