INITIAL
End Date: 1/13/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/14/2021
Morgan Stanley & Co. LLC

Ikram Shah

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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
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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 4,417,436,250 [7315]
   B. Securities (at market) 2,295,156,115 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 720,663,898 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 16,231,240 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -15,089,439 [7337]
   c. Net equity (deficit) (add lines 1. 2. and 3.) 7,434,398,064 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -23,300,404 [7352] 1,852,473 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,436,250,537 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,436,250,537 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 978,474,091 [7500]
   B. Other banks qualified under Regulation 30.7 533,321,666 [7520] 1,511,795,757 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 304,370,346 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 22,366,718 [7560] 326,737,064 [7570]

3. Equities with registered futures commission merchants
   A. Cash 22,323,449 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 197,551 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 22,521,000 [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 3,100,534,763 [7700]
   B. Securities 1,968,419,052 [7710]
   C. Unrealized gain (loss) on open futures contracts 720,466,347 [7720]
   D. Value of long option contracts 16,231,240 [7730]
   E. Value of short option contracts -15,089,439 [7735] 5,790,561,963 [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 7,651,615,784 [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 75,365,247 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 16,139,029,658 [7010]
   B. Securities (at market) 8,474,514,898 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   1,585,111,080 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 659,040,302 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -464,115,972 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   26,393,579,966 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   326,399,023 [7045]
   Less: amount offset by customer securities -323,049,476 [7047] 3,349,547 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   26,396,929,513 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,912,155,730 [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) 964,052,589 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,011,364,788 [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) 7,510,462,309 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   180,154,594 [7130]

10. Exchange traded options
    A. Value of open long option contracts 659,040,302 [7132]
    B. Value of open short option contracts -464,115,972 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,804,621 [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)
    26,782,918,961 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    385,989,448 [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 150,989,448 [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 17,806,233,159 [8500]
   B. Securities (at market) 11,237,062,163 [8510]

2. Net unrealized profit (loss) in open cleared swaps -4,063,525,842 [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) 24,979,769,480 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   94,978,686 [8560]
   Less: amount offset by customer owned securities -93,234,221 [8570] 1,744,465 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 24,981,513,945 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,253,512,736 [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) 37,728,441 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,102,004,902 [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) 11,199,333,722 [8650]

9. Net settlement from (to) derivatives clearing organizations -278,189,183 [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) 25,314,390,618 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 332,876,673 [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 240,876,673 [8770]