INITIAL
End Date: 9/11/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/14/2020
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
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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 4,119,791,863 [7315]
   B. Securities (at market) 2,877,299,561 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 648,959,848 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 11,606,850 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -19,965,413 [7337]

4. Net equity (deficit) (add lines 1, 2. and 3.) 7,637,692,709 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 37,924,588 [7352] 963,945 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,638,656,654 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,638,656,654 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 559,220,653 [7500]
   B. Other banks qualified under Regulation 30.7 793,837,182 [7520] 1,353,057,835 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 472,432,869 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 472,432,869 [7570]

3. Equities with registered futures commission merchants
   A. Cash 25,916,799 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,499,563 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 27,416,362 [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] 960,139,626 [7680]

5. Amounts held by members of foreign boards of trade
   A. Cash 2,957,428,300 [7700]
   B. Securities 2,404,866,692 [7710]
   C. Unrealized gain (loss) on open futures contracts 647,460,285 [7720]
   D. Value of long option contracts 11,606,850 [7730]
   E. Value of short option contracts -19,965,413 [7735] 6,001,396,714 [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 7,854,303,780 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 215,647,126 [7380]

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 75,647,126 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. **Cash**: **15,156,338,083** [7010]
   - B. **Securities (at market)**: **8,882,720,055** [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: **1,274,537,238** [7030]

3. **Exchange traded options**
   - A. **Add market value of open option contracts purchased on a contract market**: **461,999,114** [7032]
   - B. **Deduct market value of open option contracts granted (sold) on a contract market**: **-389,023,375** [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: **25,386,571,115** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: **148,575,185** [7045]
   - **Less: amount offset by customer securities**: **-121,227,142** [7047]
   - **27,348,043** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: **25,413,919,158** [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - A. **Cash**: **3,991,863,614** [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)**: **1,021,209,918** [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. **Cash**: **12,803,032,800** [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)**: **7,861,510,137** [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: **44,027,483** [7130]

10. **Exchange traded options**
    - A. **Value of open long option contracts**: **461,999,114** [7132]
    - B. **Value of open short option contracts**: **-389,023,375** [7133]

11. **Net equities with other FCMs**
    - A. **Net liquidating equity**: **6,967,005** [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)**: **25,801,586,696** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: **387,667,538** [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**: **152,667,538** [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: 25,718,636,097 [8500]
   - B. Securities (at market): 11,780,176,021 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: -11,450,142,094 [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)**: 26,048,670,024 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: 1,460,887 [8570]
   - 171,693,765 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 26,050,130,911 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 4,788,467,676 [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): 88,292,834 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 10,121,663,172 [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): 11,691,883,187 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -268,967,167 [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)**: 26,421,339,702 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 371,208,791 [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**: 279,208,791 [8770]