INITIAL
End Date: 9/14/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: ; or
      235,000,000
   b. Minimum percentage of customer segregated funds required: % ; or
      0
   c. Dollar amount range between: and; or
      0 0
   d. Percentage range of customer segregated funds required between: % and %.
      0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: ; or
      140,000,000
   b. Minimum percentage of customer secured funds required: % ; or
      0
   c. Dollar amount range between: and; or
      0 0
   d. Percentage range of customer secured funds required between: % and %.
      0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
   a. Minimum dollar amount: ; or
      92,000,000
   b. Minimum percentage of cleared swaps customer collateral required: % ; or
      0
   c. Dollar amount range between: and; or
      0 0
   d. Percentage range of cleared swaps customer collateral required between: % and %.
      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: 4,245,296,537 [7315]
   - B. Securities (at market): 2,887,750,466 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 569,963,607

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 12,284,015 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -21,022,498 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,694,272,127 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 1,240,867 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - Method (add lines 4 and 5): 7,695,512,994 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 632,549,161 [7500]
   - B. Other banks qualified under Regulation 30.7: 672,508,408 [7520] 1,305,057,569 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 484,249,167 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 484,249,167 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 26,021,588 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,713,725 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 27,735,313 [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: 3,142,284,336 [7700]
   - B. Securities: 2,403,501,299 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 568,249,882 [7720]
   - D. Value of long option contracts: 12,284,015 [7730]
   - E. Value of short option contracts: -21,022,498 [7735] 6,105,297,034 [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**: 7,922,339,083 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

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**: 86,826,089 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash 15,267,989,179 [7010]
   - B. Securities (at market) 8,831,842,194 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 1,440,927,401 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market 457,464,827 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market -378,685,928 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 25,619,537,673 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 238,282,145 [7045]
   - Less: amount offset by customer securities -236,196,995 [7047] 2,085,150 [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 25,621,622,823 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash 4,311,133,859 [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) 898,391,399 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash 12,874,276,713 [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) 7,933,450,795 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** -94,082,085 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts 457,464,827 [7132]
    - B. Value of open short option contracts -378,685,928 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity 7,244,275 [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)** 26,009,193,855 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 387,571,032 [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** 152,571,032 [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 25,750,530,004 [8500]
   B. Securities (at market) 11,437,198,311 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   -11,313,455,737 [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. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount 25,874,272,578 [8550]
   Less: amount offset by customer owned securities 185,828,794 [8560]
   185,310,430 [8570]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   25,874,790,942 [8590]

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,665,683,575 [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) 89,708,305 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer
   segregated accounts
   A. Cash 10,041,429,651 [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) 11,347,490,006 [8650]

8. Net settlement from (to) derivatives clearing organizations
   95,128,940 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    26,239,440,477 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from
    line 13)
    364,649,535 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts
    92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)
    Management
    272,649,535 [8770]