INITIAL
End Date: 9/15/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/16/2020
INITIAL
End Date: 9/15/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/16/2020

Daily Segregation - Cover Page

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):
- 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
End Date: 9/15/2020  
Firm Name: Morgan Stanley & Co. LLC  
Form: Daily Seg - FOCUS II  
Submit Date: 9/16/2020

### 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**: 4,232,106,701 [7315]
   - **B. Securities (at market)**: 2,902,008,602 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 584,748,047 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 12,244,035 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -20,547,905 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,710,559,480 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount:
   - Less: amount offset by customer owned securities: -32,774,848 [7352] 1,141,600 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,711,701,080 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,711,701,080 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 293,097,423 [7500]
   - B. Other banks qualified under Regulation 30.7: 683,403,133 [7520] 976,500,556 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 506,397,190 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 506,397,190 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 26,085,932 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,295,406 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 28,381,338 [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: 3,447,236,790 [7700]
   - B. Securities: 2,395,611,412 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 582,452,641 [7720]
   - D. Value of long option contracts: 12,244,035 [7730]
   - E. Value of short option contracts: -20,547,905 [7735] 6,416,996,973 [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: 7,928,276,057 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 216,574,977 [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: 76,574,977 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $15,435,704,515 [7010]
   - B. Securities (at market): $8,736,805,099 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $1,255,362,462 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $458,997,898 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$377,617,189 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $25,509,252,785 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $151,743,759 [7045]
   - Less: amount offset by customer securities: -$149,470,952 [7047]
   - $2,272,807 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $25,511,525,592 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $3,945,597,042 [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): $1,058,794,248 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $12,963,452,692 [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): $7,678,010,851 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $162,141,786 [7130]

10. **Exchange traded options**
    - B. Value of open short option contracts: -$377,617,189 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $7,541,646 [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)**
    - $25,896,918,974 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $385,393,382 [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: $150,393,382 [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 25,828,676,106 [8500]
   B. Securities (at market) 11,246,167,571 [8510]

2. Net unrealized profit (loss) in open cleared swaps -11,156,919,292 [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]
   C. Net Equity (deficit) (add lines 1, 2, and 3) 25,917,924,385 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount 128,159,324 [8560]
   Less: amount offset by customer owned securities -123,487,941 [8570] 4,671,383 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,922,595,768 [8590]

6. Funds in Cleared Swaps Customer Segregated Accounts
   A. Cash 5,042,074,734 [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) 69,183,421 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,809,261,413 [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) 11,176,984,150 [8650]

8. Net settlement from (to) derivatives clearing organizations 182,051,909 [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) 26,279,555,627 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 356,959,859 [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 264,959,859 [8770]