INITIAL
End Date: 9/17/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/18/2020
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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
- 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
- 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
- Percentage range of cleared swaps customer collateral required between: 0% and 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**: **4,461,722,084** [7315]
   - **B. Securities (at market)**: **2,787,529,347** [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: **358,891,953** [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: **13,330,901** [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: **-19,457,773** [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: **7,602,016,512** [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: **33,619,170** [7351]
   - **-32,244,149** [7352] **1,375,021** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: **7,603,391,533** [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: **7,603,391,533** [7360]

8. **FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

   1. **Cash in banks**
      - **A. Banks located in the United States**: **725,708,714** [7500]
      - **B. Other banks qualified under Regulation 30.7**: **679,269,234** [7520] **1,404,977,948** [7530]

   2. **Securities**
      - **A. In safekeeping with banks located in the United States**: **506,212,819** [7540]
      - **B. In safekeeping with other banks qualified under Regulation 30.7**: **0** [7560] **506,212,819** [7570]

   3. **Equities with registered futures commission merchants**
      - **A. Cash**: **26,274,494** [7580]
      - **B. Securities**: **0** [7590]
      - **C. Unrealized gain (loss) on open futures contracts**: **684,345** [7600]
      - **D. Value of long option contracts**: **0** [7610]
      - **E. Value of short option contracts**: **0** [7615] **26,958,839** [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**: **3,252,312,592** [7700]
   - **B. Securities**: **2,281,316,528** [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: **358,207,608** [7720]
   - **D. Value of long option contracts**: **13,330,901** [7730]
   - **E. Value of short option contracts**: **-19,457,773** [7735] **5,885,709,856** [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**: **7,823,859,462** [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: **220,467,929** [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**: **80,467,929** [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash 15,869,228,736 [7010]
   - B. Securities (at market) 8,719,387,043 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,034,502,624 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market 446,014,461 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market -368,445,042 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,700,687,822 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 188,159,378 [7045]

6. Amount required to be segregated (add lines 4 and 5) 25,701,389,612 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash 4,046,284,908 [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) 1,035,965,724 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash 13,094,145,686 [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) 7,683,421,319 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 142,758,584 [7130]

10. Exchange traded options
    - A. Value of open long option contracts 446,014,461 [7132]
    - B. Value of open short option contracts -368,445,042 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity 8,491,353 [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) 26,088,636,993 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 387,247,381 [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 152,247,381 [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: \(25,869,066,995\) [8500]
   - B. Securities (at market): \(11,251,549,924\) [8510]

2. Net unrealized profit (loss) in open cleared swaps: \(-11,203,829,911\) [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): \(25,916,787,008\) [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: \(-155,098,237\) [8570] \(42,629,151\) [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): \(25,959,416,159\) [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: \(5,075,164,829\) [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): \(12,068,698\) [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: \(10,230,510,163\) [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): \(11,239,481,226\) [8650]

9. Net settlement from (to) derivatives clearing organizations: \(-99,234,278\) [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): \(26,457,990,638\) [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): \(498,574,479\) [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: \(406,574,479\) [8770]