INITIAL
End Date: 9/25/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/28/2020
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: ; 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: 4,656,182,744 [7315]
   b. Securities (at market): 2,783,214,070 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 27,951,180 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 10,947,155 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -17,840,249 [7337]

4. Net equity (deficit) (add lines 1, 2. and 3.): 7,460,454,900 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 29,862,857 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,461,395,299 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,461,395,299 [7360]

---

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   b. Other banks qualified under Regulation 30.7: 712,969,164 [7520]

2. Securities
   a. In safekeeping with banks located in the United States: 557,848,008 [7540]
   b. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560]

3. Equities with registered futures commission merchants
   a. Cash: 26,291,243 [7580]
   b. Securities: 0 [7590]
   c. Unrealized gain (loss) on open futures contracts: -2,924,119 [7600]
   d. Value of long option contracts: 0 [7610]
   e. Value of short option contracts: 5,924,454,896 [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]

5. Amounts held by members of foreign boards of trade
   a. Cash: 3,675,106,628 [7700]
   b. Securities: 2,225,366,062 [7710]
   c. Unrealized gain (loss) on open futures contracts: 30,875,300 [7720]
   d. Value of long option contracts: 10,947,155 [7730]
   e. Value of short option contracts: 17,840,249 [7735]

6. Amounts with other depositories designated by a foreign board of trade: 0 [7740]

7. Segregated funds on hand: 0 [7765]

8. Total funds in separate section 30.7 accounts: 7,677,822,364 [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: 76,427,065 [7785]
**INITIAL**

**End Date:** 9/25/2020  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 9/28/2020  

### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 17,190,242,709 [7010]
   - B. Securities (at market): 8,713,538,746 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **-360,726,088** [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 437,959,471 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -343,868,739 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 25,637,146,099 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **187,242,686** [7045]
   - Less: amount offset by customer securities: -186,510,235 [7047]
   - **732,451** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 25,637,146,099 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - ** Deposited in segregated funds bank accounts**
     - A. Cash: 3,942,104,838 [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): 1,056,055,904 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 12,970,588,255 [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): 7,657,482,842 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 299,340,832 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 437,959,471 [7132]
    - B. Value of open short option contracts: -343,868,739 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 7,098,077 [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)**
    - 26,026,761,480 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 388,882,930 [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: 153,882,930 [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: 26,161,033,079 [8500]
   - B. Securities (at market): 11,097,212,222 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: -11,484,472,852 [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)**: 25,773,772,449 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 128,313,518 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 25,775,701,704 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: 5,439,856,267 [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): 35,681,896 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 9,647,680,975 [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): 11,061,530,326 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -44,420,335 [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 0 [8715]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 26,140,329,129 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 364,627,425 [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**: 272,627,425 [8770]