INITIAL
End Date: 9/28/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/29/2020
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: $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
### 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: 4,651,427,171 [7315]
   - B. Securities (at market): 2,720,660,323 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 164,300,393 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 10,609,020 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -17,360,550 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,529,636,357 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 92,794,657 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,530,005,285 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,530,005,285 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 514,565,488 [7500]
   - B. Other banks qualified under Regulation 30.7: 627,005,188 [7520] 1,141,570,676 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 497,509,058 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 497,509,058 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 26,141,496 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -3,148,003 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 22,993,493 [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: 3,700,294,803 [7700]
   - B. Securities: 2,223,151,265 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 167,448,396 [7720]
   - D. Value of long option contracts: 10,609,020 [7730]
   - E. Value of short option contracts: -17,360,550 [7735] 6,084,142,934 [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**: 7,746,216,161 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 216,210,876 [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**: 76,210,876 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash 16,740,096,641 [7010]
   - B. Securities (at market) 8,645,235,540 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 139,415,996 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market 443,103,553 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market -344,870,032 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 25,622,981,698 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 273,349,723 [7045]
   - Less: amount offset by customer securities -273,096,490 [7047] 253,233 [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 25,623,234,931 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - 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) 1,000,681,427 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash 12,975,367,665 [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) 7,644,554,113 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** 203,979,072 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts 443,103,553 [7132]
    - B. Value of open short option contracts -344,870,032 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity 7,322,502 [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)** 26,009,444,556 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 386,209,625 [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 151,209,625 [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: 26,037,291,395
   - B. Securities (at market): 11,074,979,308

2. Net unrealized profit (loss) in open cleared swaps: -11,289,358,066

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0

4. Net Equity (deficit) (add lines 1, 2, and 3): 25,822,912,637

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 131,143,309
   - Less: amount offset by customer owned securities: -119,083,782
   - Balance: 12,059,527

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 25,834,972,164

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 5,274,006,588
   - 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): 30,983,228

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 9,610,736,400
   - 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): 11,043,996,080

9. Net settlement from (to) derivatives clearing organizations: 231,270,003

10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts: 0
    - B. Value of open cleared swaps short option contracts: 0

11. Net equities with other FCMs
    - A. Net liquidating equity: 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

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

13. Total amount in cleared swaps customer segregation (add lines 7 through 12): 26,190,992,299

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 356,020,135

15. Management Target Amount for Excess funds in cleared swaps segregated accounts: 92,000,000

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management: 264,020,135