INITIAL
End Date: 9/30/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/1/2020
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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
b. Minimum percentage of customer segregated funds required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of customer segregated funds required between: % and %.

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of cleared swaps customer collateral required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of cleared swaps customer collateral required between: % and %.

Attach supporting documents
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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 4,420,348,811 [7315]
B. Securities (at market) 2,797,353,423 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 106,645,504 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 9,763,471 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -17,404,773 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,316,706,436 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 80,646,927 [7352] 412,807 [7354]
   Less: amount offset by customer owned securities -80,234,120 [7355]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,317,119,243 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,317,119,243 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 437,859,675 [7500]
   B. Other banks qualified under Regulation 30.7 638,210,558 [7520] 1,076,070,233 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 569,419,444 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 569,419,444 [7570]

3. Equities with registered futures commission merchants
   A. Cash 25,499,756 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -1,290,239 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 24,209,517 [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 3,535,175,534 [7700]
   B. Securities 2,227,933,979 [7710]
   C. Unrealized gain (loss) on open futures contracts 107,935,743 [7720]
   D. Value of long option contracts 9,763,471 [7730]
   E. Value of short option contracts -17,404,773 [7735] 5,863,403,954 [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 7,533,103,148 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 215,983,905 [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 75,983,905 [7785]
### Daily Segregation - Segregation Statement

**SEgregation Requirements (Section 4d(2) of the CEAct)**

**1. Net ledger balance**
   - **A. Cash:** 16,208,710,745 [7010]
   - **B. Securities (at market):** 8,667,236,915 [7020]

**2. Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 288,725,365 [7030]

**3. Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market:** 450,403,555 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market:** -361,681,168 [7033]

**4. Net equity (deficit) (add lines 1, 2 and 3)**
   - 25,253,395,412 [7040]

**5. Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 312,998,635 [7045]
   - **Less: amount offset by customer securities:** -311,620,358 [7047]

**6. Amount required to be segregated (add lines 4 and 5)**
   - 25,254,773,689 [7060]

**Funds in segregated accounts**

**7. Deposited in segregated funds bank accounts**
   - **A. Cash:** 3,831,498,088 [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):** 1,068,334,182 [7090]

**8. Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash:** 13,009,165,095 [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):** 7,598,902,733 [7120]

**9. Net settlement from (to) derivatives clearing organizations of contract markets**
   - 34,712,250 [7130]

**10. Exchange traded options**
   - **A. Value of open long option contracts:** 450,403,555 [7132]
   - **B. Value of open short option contracts:** -361,681,168 [7133]

**11. Net equities with other FCMs**
   - **A. Net liquidating equity:** 9,905,396 [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)**
   - 25,641,240,131 [7180]

**14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
   - 386,466,442 [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:** 151,466,442 [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 25,741,655,542 [8500]
   B. Securities (at market) 11,091,596,027 [8510]

2. Net unrealized profit (loss) in open cleared swaps -10,800,048,881 [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) 26,033,202,688 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 149,773,425
   Less: amount offset by customer owned securities -142,470,192
   7,303,233

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,040,505,921 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,134,669,498 [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) 58,044,342 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,785,615,235 [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) 11,033,551,685 [8650]

9. Net settlement from (to) derivatives clearing organizations 385,744,272 [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) 26,397,625,032 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 357,119,111 [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 265,119,111 [8770]