INITIAL
End Date: 10/7/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/8/2020
Firm Name: Morgan Stanley & Co. LLC

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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):
- Minimum dollar amount: 235,000,000 (or)
- 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 (or)
- 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 (or)
- 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 4,389,015,338 [7315]
   
   B. Securities (at market) 2,846,964,867 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 232,948,412 [7325]

3. **Exchange traded options**
   
   a. Market value of open option contracts purchased on a foreign board of trade 9,379,527 [7335]
   
   b. Market value of open contracts granted (sold) on a foreign board of trade -13,887,263 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 7,464,420,881 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 33,812,796 [7352] 841,863 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 7,465,262,744 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,465,262,744 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   
   A. Banks located in the United States 388,319,109 [7500]
   
   B. Other banks qualified under Regulation 30.7 650,863,723 [7520] 1,039,182,832 [7530]

2. **Securities**
   
   A. In safekeeping with banks located in the United States 632,009,559 [7540]
   
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 632,009,559 [7570]

3. **Equities with registered futures commission merchants**
   
   A. Cash 25,103,437 [7580]
   
   B. Securities 0 [7590]
   
   C. Unrealized gain (loss) on open futures contracts -987,731 [7600]
   
   D. Value of long option contracts 0 [7610]
   
   E. Value of short option contracts 0 [7615] 24,115,706 [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 3,541,586,449 [7700]
   
   B. Securities 2,214,955,308 [7710]
   
   C. Unrealized gain (loss) on open futures contracts 233,936,143 [7720]
   
   D. Value of long option contracts 9,379,527 [7730]
   

6. **Amounts with other depositories designated by a foreign board of trade** 0 [7770]

7. **Segregated funds on hand** 0 [7775]

8. **Total funds in separate section 30.7 accounts** 7,681,278,261 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 216,015,517 [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** 76,015,517 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**
     - $16,559,387,690 [7010]
   - **B. Securities (at market)**
     - $8,545,270,690 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-196,177,938 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - $441,321,960 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - $-372,613,478 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $24,977,188,924 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $532,303,793 [7045]
   - **Less: amount offset by customer securities**
     - $-530,694,604 [7047]
   - $1,609,189 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $24,978,798,113 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - $3,816,736,459 [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)**
     - $1,090,571,892 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - $12,876,629,486 [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)**
     - $7,454,698,798 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $48,016,755 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - $441,321,960 [7132]
    - **B. Value of open short option contracts**
      - $-372,613,478 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - $10,989,714 [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)**
    - $25,366,351,586 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $387,553,473 [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**
    - $152,553,473 [7198]

### Excess

### 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: 24,751,747,800
   - B. Securities (at market): 10,965,185,393

2. **Net unrealized profit (loss) in open cleared swaps**
   - -9,726,834,697

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)**
   - 25,990,098,496

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -145,671,996

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,000,504,218

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 5,016,422,583
   - 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): 175,704,950

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 9,989,198,122
   - 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): 10,789,480,443

9. **Net settlement from (to) derivatives clearing organizations**
   - 415,410,468

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)**
    - 26,386,216,566

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 385,712,348

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**
    - 293,712,348