INITIAL
End Date: 10/9/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/12/2020
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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):
  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: 4,275,860,779 [7315]
   - B. Securities (at market): 2,842,055,221 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 451,628,161 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 10,337,672 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -15,937,294 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,563,944,539 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 29,111,911 [7351]
   - Less: amount offset by customer owned securities: -28,220,932 [7352]
   - 890,979 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,564,835,518 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,564,835,518 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States: 375,376,605 [7500]
   - B. Other banks qualified under Regulation 30.7: 685,289,733 [7520] 1,060,666,338 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 617,498,519 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 31,266,307 [7560] 648,764,826 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 25,197,690 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -606,625 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 24,591,065 [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: 3,405,761,215 [7700]
   - B. Securities: 2,192,290,395 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 452,234,786 [7720]
   - D. Value of long option contracts: 10,337,672 [7730]

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: 7,779,709,003 [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: 74,873,485 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 16,454,837,549 [7010]
   - B. Securities (at market): 8,602,606,355 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 702,369,010 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 426,760,966 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -363,435,767 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,823,138,113 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: -278,039,042 [7047]  2,899,604 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 25,826,037,717 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - A. Cash: 4,308,186,165 [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): 1,120,905,083 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 12,941,487,196 [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): 7,481,701,272 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 283,409,220 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 426,760,966 [7132]
    - B. Value of open short option contracts: -363,435,767 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 11,117,997 [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)**: 26,210,132,132 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 384,094,415 [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**: 149,094,415 [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 24,038,642,296 [8500]
   B. Securities (at market) 10,994,695,124 [8510]
2. Net unrealized profit (loss) in open cleared swaps -9,194,866,448 [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) 25,838,470,972 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 68,559,059 [8560]
   Less: amount offset by customer owned securities -66,627,427 [8570] 1,931,632 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,840,402,604 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,980,295,014 [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) 35,796,294 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,055,549,828 [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) 10,958,898,830 [8650]
9. Net settlement from (to) derivatives clearing organizations 198,728,996 [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) 26,229,268,962 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 388,866,358 [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 296,866,358 [8770]