INITIAL
End Date: 10/13/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
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Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
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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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>0 [7305]</td>
<td></td>
</tr>
</tbody>
</table>

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   
   A. Cash
   
   B. Securities (at market)

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**

3. **Exchange traded options**
   
   a. Market value of open option contracts purchased on a foreign board of trade
   
   b. Market value of open contracts granted (sold) on a foreign board of trade

4. **Net equity (deficit) (add lines 1. 2. and 3.)**

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

   Less: amount offset by customer owned securities

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**

   **Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   
   A. Banks located in the United States
   
   B. Other banks qualified under Regulation 30.7

2. **Securities**
   
   A. In safekeeping with banks located in the United States
   
   B. In safekeeping with other banks qualified under Regulation 30.7

3. **Equities with registered futures commission merchants**
   
   A. Cash
   
   B. Securities
   
   C. Unrealized gain (loss) on open futures contracts
   
   D. Value of long option contracts
   
   E. Value of short option contracts

4. **Amounts held by clearing organizations of foreign boards of trade**
   
   A. Cash
   
   B. Securities
   
   C. Amount due to (from) clearing organization - daily variation
   
   D. Value of long option contracts
   
   E. Value of short option contracts

5. **Amounts held by members of foreign boards of trade**
   
   A. Cash
   
   B. Securities
   
   C. Unrealized gain (loss) on open futures contracts
   
   D. Value of long option contracts
   
   E. Value of short option contracts

6. **Amounts with other depositories designated by a foreign board of trade**

7. **Segregated funds on hand**

8. **Total funds in separate section 30.7 accounts**

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **A. Cash**
     - 15,922,465,257 [7010]
   - **B. Securities (at market)**
     - 8,648,413,988 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 674,377,782 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 428,053,972 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -352,444,787 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 25,320,866,212 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 323,505,834 [7045]
   - Less: amount offset by customer securities
     - -322,535,942 [7047]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 25,321,836,104 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**
     - 4,037,548,407 [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)**
     - 1,229,105,541 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 12,962,378,468 [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)**
     - 7,419,308,447 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -25,228,610 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 428,053,972 [7132]
    - **B. Value of open short option contracts**
      - -352,444,787 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 11,113,928 [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)**
    - 25,709,835,366 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 387,999,262 [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
      - 152,999,262 [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 23,853,648,175 [8500]
   B. Securities (at market) 11,086,082,239 [8510]

2. Net unrealized profit (loss) in open cleared swaps -9,574,078,246 [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) 25,365,652,168 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 177,603,958
   Less: amount offset by customer owned securities -175,550,186 2,053,772 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,367,705,940 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,881,869,647 [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) 31,705,125 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,384,693,384 [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) 11,054,377,114 [8650]

9. Net settlement from (to) derivatives clearing organizations -450,399,318 [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) 25,902,245,952 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 534,540,012 [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 442,540,012 [8770]