INITIAL
End Date: 10/16/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/19/2020
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: ; 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 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   **A. Cash** 4,231,931,521 [7315]
   **B. Securities (at market)** 2,747,161,578 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 667,459,401 [7325]

3. **Exchange traded options**
   a. Market value of open option contracts purchased on a foreign board of trade 10,637,691 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -16,568,901 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 7,640,621,290 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   Less: amount offset by customer owned securities -22,866,349 [7352] 1,354,509 [7354]

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

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

8. **FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   **A. Banks located in the United States** 374,598,411 [7500]
   **B. Other banks qualified under Regulation 30.7** 866,115,409 [7520] 1,240,713,820 [7530]

2. **Securities**
   **A. In safekeeping with banks located in the United States** 489,299,228 [7540]
   **B. In safekeeping with other banks qualified under Regulation 30.7** 29,389,805 [7560] 518,689,033 [7570]

3. **Equities with registered futures commission merchants**
   **A. Cash** 25,080,458 [7580]
   **B. Securities** 0 [7590]
   **C. Unrealized gain (loss) on open futures contracts** -784,346 [7600]
   **D. Value of long option contracts** 0 [7610]
   **E. Value of short option contracts** 0 [7615] 24,296,112 [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** 3,182,821,753 [7700]
   **B. Securities** 2,228,472,545 [7710]
   **C. Unrealized gain (loss) on open futures contracts** 668,243,747 [7720]
   **D. Value of long option contracts** 10,637,691 [7730]
   **E. Value of short option contracts** -16,568,901 [7735] 6,073,606,835 [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** 7,857,305,800 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 215,330,001 [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** 75,330,001 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 16,129,571,925 [7010]
   B. Securities (at market) 8,578,925,080 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   373,403,179 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market
      497,676,760 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market
      -394,961,646 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   25,184,615,298 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   208,966,324 [7045]
   Less: amount offset by customer securities
   -208,187,204 [7047] 779,120 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   25,185,394,418 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 4,178,713,513 [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) 1,037,608,437 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 12,789,103,853 [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) 7,541,316,643 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   -88,809,395 [7130]

10. Exchange traded options
    A. Value of open long option contracts 497,676,760 [7132]
    B. Value of open short option contracts -394,961,646 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 10,713,672 [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)
    25,571,361,837 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    385,967,419 [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 150,967,419 [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                                      23,851,660,909 [8500]
   B. Securities (at market)                    11,210,537,372 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   -9,289,993,539 [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)                      25,772,204,742 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   80,318,402 [8560]
   Less: amount offset by customer owned securities
   -79,344,031 [8570] 974,371 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   25,773,179,113 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash                                      5,198,553,193 [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) 7,991,284 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash                                      9,745,416,277 [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) 11,202,546,088 [8650]

9. Net settlement from (to) derivatives clearing organizations
   80,834,641 [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) 26,235,341,483 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 462,162,370 [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 370,162,370 [8770]