INITIAL
End Date:10/22/2020
Firm Name:Morgan Stanley & Co. LLC
Form:Daily Seg - FOCUS II
Submit Date:10/23/2020
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):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 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
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0 and 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
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of cleared swaps customer collateral required between: 0% and 0%

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 4,446,087,523 [7315]
   B. Securities (at market) 2,739,770,813 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 311,689,935 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 12,786,838 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -19,401,880 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,490,933,229 [7345]

5. Account liquidating to a deficit and account with a debit balance - gross amount 40,584,385 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   7,491,543,151 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   7,491,543,151 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 515,337,643 [7500]
   B. Other banks qualified under Regulation 30.7 751,016,347 [7520] 1,266,353,990 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 472,568,442 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 28,457,926 [7560] 501,026,368 [7570]

3. Equities with registered futures commission merchants
   A. Cash 24,982,211 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -66,919 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 24,915,292 [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 3,367,408,735 [7700]
   B. Securities 2,238,744,445 [7710]
   C. Unrealized gain (loss) on open futures contracts 311,756,855 [7720]
   D. Value of long option contracts 12,786,838 [7730]
   E. Value of short option contracts -19,401,880 [7735] 5,911,294,993 [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 7,703,590,643 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
    Page 1 from Line 8) 212,047,492 [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 72,047,492 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: $16,471,854,634
   - **Securities (at market)**: $8,677,756,506

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **Loss**: $168,170,796

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: $637,188,943
   - **Deduct market value of open option contracts granted (sold) on a contract market**: $504,404,764

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **Equity**: $25,114,224,523

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Amount**: $488,935,779
     - **Less: amount offset by customer securities**: $488,207,452
       - **Net**: $728,327

6. **Amount required to be segregated (add lines 4 and 5)**
   - **Segregation**: $25,114,952,850

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **Cash**: $3,712,581,125
   - **Securities representing investments of customers' funds (at market)**: $0
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: $1,076,130,238

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: $12,924,177,608
   - **Securities representing investments of customers' funds (at market)**: $0
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: $7,601,626,268

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **Net settlement**: $44,925,869

10. **Exchange traded options**
    - **Value of open long option contracts**: $637,188,943
    - **Value of open short option contracts**: $504,404,764

11. **Net equities with other FCMs**
    - **Net liquidating equity**: $8,537,020
    - **Securities representing investments of customers' funds (at market)**: $0
    - **Securities held for particular customers or option customers in lieu of cash (at market)**: $0

12. **Segregated funds on hand**
    - **Amount**: $0

13. **Total amount in segregation (add lines 7 through 12)**
    - **Total**: $25,500,762,307

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **Excess (deficiency)**: $385,809,457

15. **Management Target Amount for Excess funds in segregation**
    - **Target Amount**: $235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: $150,809,457
## 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**: 23,396,363,270 [8500]
   
   B. **Securities (at market)**: 11,155,579,620 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: -8,519,291,772 [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)**: 26,032,651,118 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   
   Less: amount offset by customer owned securities: 287,654,593 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 26,101,662,590 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**

   A. **Cash**: 5,493,255,517 [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)**: 5,161,696 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**

   A. **Cash**: 9,630,178,922 [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)**: 11,150,417,924 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 228,967,036 [8630]

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)**: 26,507,981,095 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 406,318,505 [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**: 314,318,505 [8770]