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):
- 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
**INITIAL**

**End Date:** 10/26/2020  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 10/27/2020

### 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>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>4,361,547,486 [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,731,678,652 [7317]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>239,578,732 [7325]</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>11,144,326 [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-18,143,218 [7337]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>7,325,805,978 [7345]</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>133,614,628 [7351]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-132,949,398 [7352]</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>7,326,471,208 [7355]</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>7,326,471,208 [7360]</td>
</tr>
</tbody>
</table>

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States | 425,680,051 [7500] |
   - B. Other banks qualified under Regulation 30.7 | 801,860,168 [7520] |

2. Securities
   - A. In safekeeping with banks located in the United States | 468,765,951 [7540] |
   - B. In safekeeping with other banks qualified under Regulation 30.7 | 28,459,172 [7560] |

3. Equities with registered futures commission merchants
   - A. Cash | 24,963,647 [7580] |
   - B. Securities | 0 [7590] |
   - C. Unrealized gain (loss) on open futures contracts | 23,586 [7600] |
   - D. Value of long option contracts | 0 [7610] |
   - E. Value of short option contracts | 0 [7615] |

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] |

5. Amounts held by members of foreign boards of trade
   - A. Cash | 3,325,608,619 [7700] |
   - B. Securities | 2,234,453,529 [7710] |
   - C. Unrealized gain (loss) on open futures contracts | 239,555,146 [7720] |
   - D. Value of long option contracts | 11,144,326 [7730] |
   - E. Value of short option contracts | -18,143,218 [7735] |

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 | 7,542,370,977 [7770] |

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 215,899,769 [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 | 75,899,769 [7785] |
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: \(16,533,102,290\) [7010]
   - B. Securities (at market): \(8,724,436,598\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(-375,735,079\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(633,846,690\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-476,914,822\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(25,038,737,677\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(597,204,833\) [7045]
   - Less: amount offset by customer securities: \(-596,617,861\) [7047] \(586,972\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(25,039,324,649\) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: \(3,639,697,501\) [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): \(889,749,204\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(12,934,829,293\) [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): \(7,834,687,394\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(-36,572,485\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(633,848,690\) [7132]
    - B. Value of open short option contracts: \(-476,914,822\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(7,255,901\) [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)**
    - \(25,426,580,676\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(387,256,027\) [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**: \(152,256,027\) [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 23,292,333,390 [8500]
   B. Securities (at market) 11,115,023,313 [8510]

2. Net unrealized profit (loss) in open cleared swaps -8,954,170,599 [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) 25,453,186,104 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 118,124,420 [8560]
   Less: amount offset by customer owned securities -116,030,166 [8570] 2,094,254 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,455,280,358 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,160,749,300 [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) 20,777,067 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,881,891,243 [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) 11,094,246,246 [8650]

9. Net settlement from (to) derivatives clearing organizations -314,320,080 [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
    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) 25,843,343,776 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 388,063,418 [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 296,063,418 [8770]