INITIAL
End Date: 10/27/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/28/2020
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]

- **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
  1. A. Cash: 4,426,317,256 [7315]
  1. B. Securities (at market): 2,712,818,455 [7317]

- **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 259,171,707 [7325]

- **Exchange traded options**
  1. a. Market value of open option contracts purchased on a foreign board of trade: 11,112,009 [7335]
  1. b. Market value of open contracts granted (sold) on a foreign board of trade: -18,536,069 [7337]

- **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,390,883,358 [7345]

- **Account liquidating to a deficit and account with a debit balances - gross amount Less: amount offset by customer owned securities**: 92,773,315 [7351] - 91,220,573 [7352] = 1,552,742 [7354]

- **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,392,436,100 [7355]

- **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,392,436,100 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 415,943,620 [7500]
   - B. Other banks qualified under Regulation 30.7: 839,671,399 [7520] 1,255,615,019 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 449,063,755 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 28,560,942 [7560] 477,624,697 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 24,988,075 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 358,556 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 25,346,631 [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: 3,366,267,018 [7700]
   - B. Securities: 2,235,193,758 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 258,813,151 [7720]
   - D. Value of long option contracts: 11,112,009 [7730]
   - E. Value of short option contracts: -18,536,069 [7735] 5,852,849,867 [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**: 7,611,436,214 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 219,000,114 [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**: 79,000,114 [7785]
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Daily Segregation - Segregation Statement

SEgregation REquiRements (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash                  $16,976,039,604 [7010]
   B. Securities (at market) $8,615,451,822 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   $-293,961,286 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market
      $636,035,060 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market
      $-475,055,204 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   $25,458,509,996 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   $235,956,632 [7045]
   Less: amount offset by customer securities
   $-235,031,244 [7047]  $925,388 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   $25,459,435,384 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash
      $4,189,980,375 [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)
      $816,168,555 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash
      $12,940,428,403 [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)
      $7,799,283,267 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   $-70,156,147 [7130]

10. Exchange traded options
    A. Value of open long option contracts
        $636,035,060 [7132]
    B. Value of open short option contracts
        $-475,055,204 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity
        $9,594,477 [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)
    $25,846,278,786 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    $386,843,402 [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
    $151,843,402 [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 23,432,647,885 [8500]
   B. Securities (at market) 11,190,526,801 [8510]
2. Net unrealized profit (loss) in open cleared swaps -9,079,586,633 [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) 25,543,588,053 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities 89,080,162 [8560]
   -85,975,218 [8570] 3,104,944 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,546,692,997 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,047,445,427 [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) 8,935,819 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,860,892,083 [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) 11,181,590,982 [8650]
9. Net settlement from (to) derivatives clearing organizations -171,639,353 [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) 25,927,224,958 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 380,531,961 [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 288,531,961 [8770]