INITIAL
End Date: 11/2/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/3/2020
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):
- Minimum dollar amount: $235,000,000
- Percentage of customer segregated funds required: 0%
- Dollar amount range: $0 to $0
- Percentage range: 0% to 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: $140,000,000
- Percentage of customer secured funds required: 0%
- Dollar amount range: $0 to $0
- Percentage range: 0% to 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: $92,000,000
- Percentage of cleared swaps customer collateral required: 0%
- Dollar amount range: $0 to $0
- Percentage range: 0% to 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**
     - 4,456,997,682 [7315]
   - **B. Securities (at market)**
     - 2,611,905,473 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 145,312,436 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 10,440,585 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -16,724,793 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 7,207,931,383 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - 73,101,818 [7351]
   - Less: amount offset by customer owned securities: -72,018,311 [7352]
   - 1,083,507 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 7,209,014,890 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 7,209,014,890 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 334,969,818 [7500]
   - B. Other banks qualified under Regulation 30.7: 833,054,141 [7520] 1,168,023,959 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 369,744,678 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 28,929,604 [7560] 398,674,282 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 24,915,683 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -18,595 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 24,897,088 [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: 3,480,861,780 [7700]
   - B. Securities: 2,213,231,191 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 145,331,031 [7720]
   - D. Value of long option contracts: 10,440,585 [7730]
   - E. Value of short option contracts: -16,724,793 [7735] 5,833,139,794 [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**
   - 7,424,735,123 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 215,720,233 [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**
    - 75,720,233 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: 18,081,157,656 [7010]
   - B. Securities (at market): 8,452,816,322 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: -1,380,551,912 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 706,730,181 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -533,307,287 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,326,844,960 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: 296,318,591 [7045]
   - 1,849,514 [7047]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,328,694,474 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 3,669,050,913 [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): 1,012,304,594 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 13,337,752,382 [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): 7,440,511,728 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 71,856,079 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 706,730,181 [7132]
    - B. Value of open short option contracts: -533,307,287 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 10,508,897 [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)**: 25,715,407,487 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,713,013 [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: 151,713,013 [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 23,575,826,329 [8500]
   B. Securities (at market) 11,120,359,116 [8510]
2. Net unrealized profit (loss) in open cleared swaps -8,689,709,695 [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]
   C. Net Equity (deficit) (add lines 1, 2, and 3) 26,006,475,750 [8550]
4. Accounts liquidating to a deficit and accounts with debit balances - gross amount 43,423,115 [8560]
   Less: amount offset by customer owned securities -42,158,717 [8570]
   1,264,398 [8580]
5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,007,740,148 [8590]
6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,578,963,271 [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) 39,427,353 [8620]
7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,290,357,497 [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) 11,080,931,763 [8650]
8. Net settlement from (to) derivatives clearing organizations -86,297,333 [8660]
9. 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]
10. 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]
11. 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]
12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 26,903,382,551 [8720]
13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 895,642,403 [8730]
14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]
15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 803,642,403 [8770]