INITIAL
End Date: 11/6/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/9/2020
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Daily Segregation - Cover Page

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: $235,000,000
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: 0 and 0
  d. Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $140,000,000
  b. Minimum percentage of customer secured funds required: 0%
  c. Dollar amount range between: 0 and 0
  d. Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: $92,000,000
  b. Minimum percentage of cleared swaps customer collateral required: 0%
  c. Dollar amount range between: 0 and 0
  d. Percentage range of cleared swaps customer collateral required between: 0% and 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
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<tbody>
<tr>
<td>0 [7305]</td>
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1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: 4,385,303,471 [7315]
   - B. Securities (at market): 2,647,236,548 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 459,433,452 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 13,124,684 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -16,944,744 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,488,153,411 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -40,979,421 [7352] 8,247,164 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,496,400,575 [7355]

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

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 828,675,973 [7500]
   - B. Other banks qualified under Regulation 30.7: 674,038,414 [7520] 1,502,714,387 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 454,520,316 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 32,322,376 [7560] 486,842,692 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 25,348,759 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 97,071 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 25,445,830 [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: 3,259,385,976 [7700]
   - B. Securities: 2,160,393,856 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 459,336,381 [7720]
   - D. Value of long option contracts: 13,124,684 [7730]
   - E. Value of short option contracts: -16,944,744 [7735] 5,875,296,153 [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**: 7,890,299,062 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 393,898,487 [7380]

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**: 253,898,487 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - A. Cash: $15,118,180,126 [7010]
   - B. Securities (at market): $8,309,672,286 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $964,063,549 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $579,611,226 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $431,780,924 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $24,539,746,263 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**:
   - Less: amount offset by customer securities: $459,421,026 [7045]
   - $456,331,214 [7047] $3,089,812 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: $24,542,836,075 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: $3,813,951,766 [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): $1,109,690,093 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $12,854,516,135 [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): $7,199,982,193 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $108,078,471 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $579,611,226 [7132]
    - B. Value of open short option contracts: $431,780,924 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $8,796,990 [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)**: $25,242,845,950 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $70,009,875 [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**: $465,009,875 [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**: $23,494,793,678
   - **B. Securities (at market)**: $11,244,105,229
2. **Net unrealized profit (loss) in open cleared swaps**
   - **Amount**: $-8,197,644,483
3. **Cleared swaps options**
   - **A. Market value of open cleared swaps option contracts purchased**: $0
   - **B. Market value of open cleared swaps option contracts granted (sold)**: $0
4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - **Amount**: $26,541,254,424
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Amount**: $127,805,106
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - **Amount**: $26,550,370,202
7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: $5,878,584,921
   - **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)**: $7,789,563
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: $10,044,417,273
   - **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)**: $11,236,315,666
9. **Net settlement from (to) derivatives clearing organizations**
   - **Amount**: $287,608,320
10. **Cleared swaps options**
    - **A. Value of open cleared swaps long option contracts**: $0
    - **B. Value of open cleared swaps short option contracts**: $0
11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $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
12. **Cleared swaps customer funds on hand**
    - **A. Cash**: $0
13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - **Amount**: $27,454,715,743
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - **Amount**: $904,345,541
15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - **Amount**: $92,000,000
16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - **Amount**: $812,345,541