INITIAL
End Date: 11/9/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/10/2020
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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: 0 [7305]

<table>
<thead>
<tr>
<th>Item</th>
<th>Value</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>4,408,786,832 [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,633,424,051 [7317]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>546,297,440 [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>12,956,774 [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-16,980,925 [7337]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>7,584,484,172 [7345]</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>196,458,698 [7351]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-191,901,126 [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>7,589,041,744 [7355]</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>7,589,041,744 [7360]</td>
</tr>
</tbody>
</table>

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

<table>
<thead>
<tr>
<th>Item</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Cash in banks</td>
<td></td>
</tr>
<tr>
<td>A. Banks located in the United States</td>
<td>794,553,011 [7500]</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>637,763,883 [7520]</td>
</tr>
<tr>
<td>2. Securities</td>
<td></td>
</tr>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>454,042,484 [7540]</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>31,674,496 [7560]</td>
</tr>
<tr>
<td>3. Equities with registered futures commission merchants</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>24,728,727 [7580]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7590]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>364,408 [7600]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7610]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7615]</td>
</tr>
<tr>
<td>4. Amounts held by clearing organizations of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0 [7640]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7650]</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0 [7660]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7670]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7675]</td>
</tr>
<tr>
<td>5. Amounts held by members of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>3,356,807,558 [7700]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>2,147,707,070 [7710]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>545,933,032 [7720]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>12,956,774 [7730]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-16,980,925 [7735]</td>
</tr>
<tr>
<td>6. Amounts with other depositories designated by a foreign board of trade</td>
<td>7,989,550,518 [7770]</td>
</tr>
<tr>
<td>7. Segregated funds on hand</td>
<td>0 [7760]</td>
</tr>
<tr>
<td>8. Total funds in separate section 30.7 accounts</td>
<td>0 [7765]</td>
</tr>
<tr>
<td>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>400,508,774 [7780]</td>
</tr>
<tr>
<td>10. Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000 [7780]</td>
</tr>
<tr>
<td>11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>260,508,774 [7785]</td>
</tr>
</tbody>
</table>
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 15,503,492,169 [7010]
   - B. Securities (at market): 8,373,480,903 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 108,269,133 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 649,293,596 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -472,799,895 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 24,161,735,906 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 1,223,006,108 [7045]
   - Less: amount offset by customer securities: -1,219,638,557
   - Net: 3,367,551 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 24,165,103,457 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: 3,293,214,621 [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): 1,149,496,866 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 13,003,909,295 [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): 7,223,984,037 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 13,020,492 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 649,293,596 [7132]
    - B. Value of open short option contracts: -472,799,895 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 9,021,122 [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)**: 24,869,140,134 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 704,036,677 [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**: 469,036,677 [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: $23,068,902,703[^5000]
   - B. Securities (at market): $11,194,817,385[^5010]

2. **Net unrealized profit (loss) in open cleared swaps**
   - $-7,023,614,263[^5020]

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: 0[^5030]
   - B. Market value of open cleared swaps option contracts granted (sold): 0[^5040]

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - $27,240,105,825[^5050]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - 352,206,054[^5060]
     - (-326,207,487[^5070])
     - 25,998,567[^5080]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $27,266,104,392[^5090]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $5,728,862,503[^5000]
   - B. Securities representing investments of cleared swaps customers' funds (at market): 0[^5010]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $37,416,784[^5020]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $10,218,973,056[^5030]
   - B. Securities representing investments of cleared swaps customers' funds (at market): 0[^5040]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $11,157,400,601[^5050]

9. **Net settlement from (to) derivatives clearing organizations**
   - $1,054,676,126[^5060]

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: 0[^5070]
    - B. Value of open cleared swaps short option contracts: 0[^5080]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 0[^5090]
    - B. Securities representing investments of cleared swaps customers' funds (at market): 0[^5100]
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 0[^5110]

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[^5120]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - $28,197,329,070[^5030]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $931,224,678[^5040]

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - $92,000,000[^5050]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - $839,224,678[^5060]