INITIAL
End Date: 11/11/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/12/2020
INITIAL
End Date: 11/11/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/12/2020

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]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash: $4,283,301,366 [7315]
   - B. Securities (at market): $2,675,364,211 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: $606,072,617 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: $13,249,491 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: $-17,855,617 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   - $7,560,132,068 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: $-195,479,105
   - 649,665
   - $7,560,781,733 [7355]

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

   - $7,560,781,733 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: $739,927,068 [7500]
   - B. Other banks qualified under Regulation 30.7: $511,878,423 [7520] $1,251,805,491

2. Securities
   - A. In safekeeping with banks located in the United States: $496,950,318 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: $31,576,772
   - $528,527,090 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: $24,611,325 [7580]
   - B. Securities: $0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: $-1,355,121 [7600]
   - D. Value of long option contracts: $0 [7610]
   - E. Value of short option contracts: $0 [7615] $23,256,204 [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] [7680]

5. Amounts held by members of foreign boards of trade
   - A. Cash: $3,434,053,621 [7700]
   - B. Securities: $2,146,837,120 [7710]
   - C. Unrealized gain (loss) on open futures contracts: $607,427,738 [7720]
   - D. Value of long option contracts: $13,249,491 [7730]
   - E. Value of short option contracts: $-17,855,617 [7735] $6,183,712,353

6. Amounts with other depositories designated by a foreign board of trade: $0 [7740]

7. Segregated funds on hand: $0 [7765]

8. Total funds in separate section 30.7 accounts: $7,987,301,138 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   - $426,519,405 [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
    - $286,519,405 [7785]
INITIAL
End Date: 11/11/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/12/2020

Daily Segregation - Segregation Statement

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAAct)

1. Net ledger balance
   A. Cash 16,048,684,760 [7010]
   B. Securities (at market) 8,639,570,761 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 459,407,912 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 641,592,406 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -446,566,135 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,342,689,704 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 425,468,128 [7045]
   Less: amount offset by customer securities -424,430,595 [7047]
   1,037,533 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,343,727,237 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 4,070,628,877 [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) 1,466,398,875 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 12,927,722,545 [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) 7,173,171,886 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 203,695,822 [7130]

10. Exchange traded options
    A. Value of open long option contracts 641,592,406 [7132]
    B. Value of open short option contracts -446,566,135 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,965,423 [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) 26,046,609,699 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 702,882,462 [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 467,882,462 [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: 21,609,743,829 [8500]
   - B. Securities (at market): 10,986,603,543 [8510]

2. Net unrealized profit (loss) in open cleared swaps: -6,794,549,003 [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): 25,801,798,369 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 54,739,458

   Subtract: amount offset by customer owned securities: -51,839,124

   Less: amount offset by customer owned securities: 2,900,334

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 25,804,698,703 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 5,437,996,039 [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): 38,014,020 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 9,945,986,080 [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): 10,948,589,523 [8650]

9. Net settlement from (to) derivatives clearing organizations: 122,109,713 [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): 26,492,695,375 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 687,996,672 [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: 595,996,672 [8770]