INITIAL
End Date: 11/12/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
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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: $0 ; or
  b. Minimum percentage of customer segregated funds required:0% ; or
  c. Dollar amount range between: and; or
  d. Percentage range of customer segregated funds required between:% and%.

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

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

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**
   
   4,371,967,238 [7315]
   
   B. **Securities (at market)**
   
   2,658,966,491 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**

   688,622,339 [7325]

3. **Exchange traded options**

   a. **Market value of open option contracts purchased on a foreign board of trade**
   
   13,917,361 [7335]
   
   b. **Market value of open contracts granted (sold) on a foreign board of trade**
   
   -18,074,918 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**

   7,715,398,511 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

   -61,626,287 [7352] 1,107,604 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**

   7,716,506,115 [7355]

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

   7,716,506,115 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**

   A. **Banks located in the United States**
   
   730,834,788 [7500]
   
   B. **Other banks qualified under Regulation 30.7**
   
   655,120,236 [7520] 1,385,955,024 [7530]

2. **Securities**

   A. **In safekeeping with banks located in the United States**
   
   523,527,317 [7540]
   
   B. **In safekeeping with other banks qualified under Regulation 30.7**
   
   31,665,244 [7560] 555,192,561 [7570]

3. **Equities with registered futures commission merchants**

   A. **Cash**
   
   24,653,002 [7580]
   
   B. **Securities**
   
   0 [7590]
   
   C. **Unrealized gain (loss) on open futures contracts**
   
   -1,518,443 [7600]
   
   D. **Value of long option contracts**
   
   0 [7610]
   
   E. **Value of short option contracts**
   
   0 [7615] 23,134,559 [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**
   
   3,362,631,730 [7700]
   
   B. **Securities**
   
   2,103,773,930 [7710]
   
   C. **Unrealized gain (loss) on open futures contracts**
   
   690,140,782 [7720]
   
   D. **Value of long option contracts**
   
   13,917,361 [7730]
   
   E. **Value of short option contracts**
   
   -18,074,918 [7735] 6,152,388,885 [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**

   8,116,671,029 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

   400,164,914 [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**

    260,164,914 [7785]
### Daily Segregation - Segregation Statement

#### SEREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**: 16,111,193,351 [7010]
   - **B. Securities (at market)**: 8,662,037,325 [7020]
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 519,727,879 [7030]
3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 584,686,051 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -398,197,353 [7033]
4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,479,447,253 [7040]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities**: -517,803,642 [7047] 5,621,803 [7050]
6. **Amount required to be segregated (add lines 4 and 5)**: 25,485,069,056 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 4,165,780,966 [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)**: 1,479,230,217 [7090]
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 13,299,921,117 [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)**: 7,182,807,108 [7120]
9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -139,629,346 [7130]
10. **Exchange traded options**
    - **A. Value of open long option contracts**: 584,686,051 [7132]
    - **B. Value of open short option contracts**: -398,197,353 [7133]
11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 10,192,384 [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)**: 26,184,791,144 [7180]
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 699,722,088 [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**: 464,722,088 [7198]
## Daily Segregation - Swaps Statement

### 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**
   - **Cash**: 21,452,596,310 [8500]
   - **Securities (at market)**: 11,139,660,255 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - **-7,532,622,686** [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)**
   - **25,059,633,879** [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -308,155,402 [8570] 3,023,424 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - **25,062,657,303** [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: 4,506,425,472 [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)**: 109,188,797 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: 10,645,980,157 [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)**: 11,030,471,458 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - **-746,587,113** [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)**
    - **25,545,478,771** [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - **482,821,468** [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**
    - **390,821,468** [8770]