INITIAL
End Date: 8/3/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/4/2020
Morgan Stanley & Co. LLC

Ikram Shah

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer segregated funds required between: 0% and 0%

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

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

Attach supporting documents
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### 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: 4,215,381,908 [7315]
   B. Securities (at market): 3,129,229,357 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 461,482,348 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 13,840,723 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -19,217,673 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,800,716,663 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 76,855,203 [7351]
   Less: amount offset by customer owned securities: -75,704,739
   1,150,464 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,801,867,127 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,801,867,127 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States: 695,229,220 [7500]
   B. Other banks qualified under Regulation 30.7: 502,803,273 [7520]

2. Securities
   A. In safekeeping with banks located in the United States: 447,932,605 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560]

3. Equities with registered futures commission merchants
   A. Cash: 21,020,742 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 6,959,162 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615]

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]

5. Amounts held by members of foreign boards of trade
   A. Cash: 3,215,589,408 [7700]
   B. Securities: 2,681,296,751 [7710]
   C. Unrealized gain (loss) on open futures contracts: 454,523,186 [7720]
   D. Value of long option contracts: 13,840,723 [7730]
   E. Value of short option contracts: -19,217,673 [7735]

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: 8,019,977,397 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 218,110,270 [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: 78,110,270 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 13,273,373,935 [7010]
   B. Securities (at market) 8,627,280,421 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,640,101,150 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 518,163,671 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -444,035,244 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,614,883,933 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 332,413,084 [7045]
   Less: amount offset by customer securities -331,537,646 [7047] 875,438 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,615,759,371 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,575,259,303 [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) 855,165,751 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 12,693,111,795 [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) 7,772,114,670 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 18,397,879 [7130]

10. Exchange traded options
    A. Value of open long option contracts 518,163,671 [7132]
    B. Value of open short option contracts -444,035,244 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 16,991,850 [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) 26,005,169,675 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 389,410,304 [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 154,410,304 [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**
   - **Cash**: 30,376,602,542 [8500]
   - **Securities (at market)**: 11,152,933,788 [8510]

2. Net unrealized profit (loss) in open cleared swaps: -14,570,797,636 [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)**: 26,958,738,694 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 224,306,967 [8560]
   - Less: amount offset by customer owned securities: -217,244,344 [8570] 7,062,623 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 26,965,801,317 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - **Cash**: 4,741,096,793 [8600]
   - **Securities representing investments of cleared swaps customers' funds (at market)**: 0 [8610]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 72,035,479 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **Cash**: 11,338,722,040 [8630]
   - **Securities representing investments of cleared swaps customers' funds (at market)**: 0 [8640]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 11,080,898,309 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 323,577,520 [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)**: 27,556,330,141 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 590,528,824 [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**: 498,528,824 [8770]