INITIAL
End Date: 8/6/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/7/2020
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:  ; or
      235,000,000
   b. Minimum percentage of customer segregated funds required:% ; or
      0
   c. Dollar amount range between:and; or
      0 0
   d. Percentage range of customer segregated funds required between:% and%.
      0 0

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

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

Attach supporting documents
End Date: 8/6/2020  
Firm Name: Morgan Stanley & Co. LLC  
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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: 4,141,093,515 [7315]
   - B. Securities (at market): 3,113,115,273 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 784,391,455 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 13,888,209 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -17,009,032 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,035,727,957 [7355]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 62,098,591 [7351]

6. **Net liquidating equity Method (add lines 4 and 5)**: 8,035,727,957 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 8,035,727,957 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 455,407,965 [7500]
   - B. Other banks qualified under Regulation 30.7: 758,281,372 [7520] 1,213,689,337 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 423,793,729 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 423,793,729 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 21,861,447 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 10,429,295 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 32,290,742 [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: 3,123,037,629 [7700]
   - B. Securities: 2,689,321,544 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 773,962,160 [7720]
   - D. Value of long option contracts: 13,888,209 [7730]
   - E. Value of short option contracts: -17,009,032 [7735] 6,583,200,510 [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**: 8,252,974,318 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 217,246,361 [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**: 77,246,361 [7785]
### Daily Segregation - Segregation Statement

**SEGREGATION REQUIREMENTS** (Section 4d(2) of the CEA).

<table>
<thead>
<tr>
<th>Item</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>1.</strong> Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>12,396,943,588 [7010]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>8,717,958,847 [7020]</td>
</tr>
<tr>
<td><strong>2.</strong> Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>4,897,795,838 [7030]</td>
</tr>
<tr>
<td><strong>3.</strong> Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>559,090,912 [7032]</td>
</tr>
<tr>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-527,273,452 [7033]</td>
</tr>
<tr>
<td><strong>4.</strong> Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>26,044,515,733 [7040]</td>
</tr>
<tr>
<td><strong>5.</strong> Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>167,475,388 [7045]</td>
</tr>
<tr>
<td>Less: amount offset by customer securities</td>
<td>-163,225,326 [7047]</td>
</tr>
<tr>
<td></td>
<td><strong>4,250,062 [7050]</strong></td>
</tr>
<tr>
<td><strong>6.</strong> Amount required to be segregated (add lines 4 and 5)</td>
<td>26,048,765,795 [7060]</td>
</tr>
<tr>
<td><strong>7.</strong> Deposited in segregated funds bank accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>4,922,705,484 [7070]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0 [7080]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>1,003,570,447 [7090]</td>
</tr>
<tr>
<td><strong>8.</strong> Margins on deposit with derivatives clearing organizations of contract markets</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>12,716,201,989 [7100]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0 [7110]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>7,714,388,400 [7120]</td>
</tr>
<tr>
<td><strong>9.</strong> Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>49,618,248 [7130]</td>
</tr>
<tr>
<td><strong>10.</strong> Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Value of open long option contracts</td>
<td>559,090,912 [7132]</td>
</tr>
<tr>
<td>B. Value of open short option contracts</td>
<td>-527,273,452 [7133]</td>
</tr>
<tr>
<td><strong>11.</strong> Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>18,252,415 [7140]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0 [7160]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>0 [7170]</td>
</tr>
<tr>
<td><strong>12.</strong> Segregated funds on hand</td>
<td>0 [7150]</td>
</tr>
<tr>
<td><strong>13.</strong> Total amount in segregation (add lines 7 through 12)</td>
<td>26,456,554,443 [7180]</td>
</tr>
<tr>
<td><strong>14.</strong> Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>407,788,648 [7190]</td>
</tr>
<tr>
<td><strong>15.</strong> Management Target Amount for Excess funds in segregation</td>
<td>235,000,000 [7194]</td>
</tr>
<tr>
<td><strong>16.</strong> Excess (deficiency) funds in segregation over (under) Management Target Amount Excess</td>
<td>172,788,648 [7198]</td>
</tr>
</tbody>
</table>
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 29,066,558,300 [8500]
   B. Securities (at market) 11,092,683,664 [8510]

2. Net unrealized profit (loss) in open cleared swaps -13,298,772,096 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount 26,860,469,868 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - net amount 198,966,701 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,861,351,389 [8570]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,648,767,473 [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) 43,444,855 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 11,432,085,779 [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) 11,049,238,809 [8650]

9. Net settlement from (to) derivatives clearing organizations -1,102,460 [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

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 27,172,434,456 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 311,083,067 [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 219,083,067 [8770]