INITIAL
End Date: 8/11/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/12/2020
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):
- 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
**INITIAL**  
**End Date:** 8/11/2020  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 8/12/2020

### 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:** 4,112,847,814 [7315]
   - **B. Securities (at market):** 3,063,133,990 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 795,045,589 [7325]

3. **Exchange traded options**
   - Market value of open option contracts purchased on a foreign board of trade: 12,783,055 [7335]
   - Market value of open contracts granted (sold) on a foreign board of trade: -17,018,055 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.):** 7,966,792,393 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount:**
   - Less: amount offset by customer owned securities: -109,009,541 [7352] 8,368,456 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5):** 7,975,160,849 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:** 7,975,160,849 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - Banks located in the United States: 414,606,198 [7500]
   - Other banks qualified under Regulation 30.7: 853,376,998 [7520] 1,267,983,196 [7530]

2. **Securities**
   - In safekeeping with banks located in the United States: 422,345,175 [7540]
   - In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 422,345,175 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash:** 22,621,523 [7580]
   - **B. Securities:** 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts:** 7,806,471 [7600]
   - **D. Value of long option contracts:** 0 [7610]
   - **E. Value of short option contracts:** 0 [7615] 30,427,994 [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:** 3,046,647,445 [7700]
   - **B. Securities:** 2,640,788,815 [7710]
   - **C. Unrealized gain (loss) on open futures contracts:** 787,239,118 [7720]
   - **D. Value of long option contracts:** 12,783,055 [7730]
   - **E. Value of short option contracts:** -17,018,055 [7735] 6,470,440,378 [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:** 8,191,196,743 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8):** 216,035,894 [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:** 76,035,894 [7785]
# Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: $13,321,036,237 (7010)
   - B. Securities (at market): $8,681,939,271 (7020)

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: $2,779,073,340 (7030)

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: $506,859,259 (7032)
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$413,508,707 (7033)

4. Net equity (deficit) (add lines 1, 2 and 3)
   - $24,875,399,400 (7040)

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: $866,724,103 (7045)
   - Less: amount offset by customer securities
     - $-866,724,103 (7047)

6. Amount required to be segregated (add lines 4 and 5)
   - $24,876,963,067 (7060)

7. Deposited in segregated funds bank accounts
   - A. Cash: $3,537,654,538 (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): $1,044,114,094 (7090)

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: $13,343,006,242 (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): $7,637,825,177 (7120)

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - $-410,151,754 (7130)

10. Exchange traded options
    - A. Value of open long option contracts: $506,859,259 (7132)
    - B. Value of open short option contracts: $-413,508,707 (7133)

11. Net equities with other FCMs
    - A. Net liquidating equity: $17,050,255 (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)
    - $25,262,849,104 (7180)

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - $385,886,037 (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
    - $150,886,037 (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: $28,186,178,754
   - B. Securities (at market): $10,909,672,670

2. **Net unrealized profit (loss) in open cleared swaps**
   - $-12,062,778,059

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: $0
   - B. Market value of open cleared swaps option contracts granted (sold): $0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - $27,033,073,365

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: $-235,677,724
   - Net: $250,111,066

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $27,047,506,707

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $5,494,721,957
   - 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): $71,170,431

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $10,349,052,620
   - 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): $10,838,502,239

9. **Net settlement from (to) derivatives clearing organizations**
   - $621,684,192

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: $0
    - B. Value of open cleared swaps short option contracts: $0

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $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

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)**
    - $27,375,131,439

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $235,624,732

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

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - $235,624,732