INITIAL
End Date: 8/12/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/13/2020
Name of Company: Morgan Stanley & Co. LLC
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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
### 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**: 4,140,170,648 [7315]
   - **B. Securities (at market)**: 3,065,503,514 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 851,274,712 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 12,159,755 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -16,947,865 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.): 8,052,160,764 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: -130,593,732 [7352]
   - 11,174,888 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 8,063,335,652 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 8,063,335,652 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 466,019,874 [7500]
   - B. Other banks qualified under Regulation 30.7: 769,436,975 [7520], 1,235,456,849 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 414,220,109 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560], 414,220,109 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 22,550,479 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,606,187 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615], 25,156,666 [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: 3,107,900,863 [7700]
   - B. Securities: 2,651,283,405 [7710], 848,668,525 [7720]
   - C. Unrealized gain (loss) on open futures contracts: 12,159,755 [7730], 16,947,865 [7735], 6,603,064,683 [7740]
   - D. Value of long option contracts: 0 [7740]
   - E. Value of short option contracts: 0 [7745]

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: 8,277,898,307 [7770]


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: 74,562,655 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 14,448,244,456 [7010]
   - B. Securities (at market): 8,826,548,997 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,072,395,093 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 526,936,548 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -421,172,188 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,452,952,906 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 214,358,706 [7045]
   - Less: amount offset by customer securities: -213,982,422 [7047] 376,284 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 26,453,329,190 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 4,170,802,007 [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): 1,197,198,572 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 13,571,664,867 [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): 7,629,350,425 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 146,961,413 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 526,936,548 [7132]
    - B. Value of open short option contracts: -421,172,188 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 17,861,076 [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)**: 26,839,602,720 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,273,530 [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: 151,273,530 [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: 27,440,591,409 [8500]
   - B. Securities (at market): 10,817,252,879 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -11,898,904,206 [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)**
   - 26,358,940,082 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - 180,740,346 [8560]
   - -177,958,463 [8570] 2,781,883 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,361,721,965 [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 5,591,096,715 [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): 76,034,359 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 10,251,250,726 [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): 10,741,218,520 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 51,452,026 [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)**
    - 26,711,052,346 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 349,330,381 [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**
    - 257,330,381 [8770]