INITIAL
End Date: 8/14/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/17/2020
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
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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**
   - Cash: 4,143,237,183 [7315]
   - Securities (at market): 3,026,726,211 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 733,896,651 [7325]

3. **Exchange traded options**
   - Market value of open option contracts purchased on a foreign board of trade: 12,590,280 [7335]
   - Market value of open contracts granted (sold) on a foreign board of trade: -16,257,332 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,900,192,993 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Amount offset by customer owned securities: 973,417 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - Method (add lines 4 and 5): 7,901,166,410 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - Net Liquidating Equity: 7,901,166,410 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - Banks located in the United States: 430,070,137 [7500]
   - Other banks qualified under Regulation 30.7: 599,075,363 [7520] 1,029,145,500 [7530]

2. **Securities**
   - In safekeeping with banks located in the United States: 629,397,787 [7540]
   - In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 629,397,787 [7570]

3. **Equities with registered futures commission merchants**
   - Cash: 23,106,738 [7580]
   - Securities: 0 [7590]
   - Unrealized gain (loss) on open futures contracts: 5,600,388 [7600]
   - Value of long option contracts: 0 [7610]
   - Value of short option contracts: 28,707,126 [7615] 62,707,126 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Cash: 0 [7640]
   - Securities: 0 [7650]
   - Amount due to (from) clearing organization - daily variation: 0 [7660]
   - Value of long option contracts: 0 [7670]
   - Value of short option contracts: 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - Cash: 3,308,385,993 [7700]
   - Securities: 2,397,328,425 [7710]
   - Unrealized gain (loss) on open futures contracts: 728,296,263 [7720]
   - Value of long option contracts: 12,590,280 [7730]
   - Value of short option contracts: -16,257,332 [7735] 6,430,343,629 [7740]

6. **Amounts with other depositories designated by a foreign board of trade**
   - Cash: 0 [7760]
   - Securities: 0 [7765]

7. **Segregated funds on hand**
   - Total funds in separate section 30.7 accounts: 8,117,594,042 [7770]

8. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - Excess (deficiency) Set Aside for Secured Amount: 216,427,632 [7780]

9. **Management Target Amount for Excess funds in separate section 30.7 accounts**
   - Management Target Amount: 140,000,000 [7780]

10. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - Excess (deficiency) funds: 76,427,632 [7785]
# Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 14,796,348,571
   - B. Securities (at market): 8,748,158,800

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 2,634,553,477

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 513,380,687
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -418,750,842

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,273,690,693

5. ** Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 156,492,034
   - Less: amount offset by customer securities: -155,871,465

6. **Amount required to be segregated (add lines 4 and 5)**: 26,274,311,262

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 4,256,150,356
   - B. Securities representing investments of customers’ funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 1,306,552,952

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 13,746,237,805
   - B. Securities representing investments of customers’ funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 7,441,605,848

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -209,148,221

10. **Exchange traded options**
    - A. Value of open long option contracts: 513,380,687
    - B. Value of open short option contracts: -418,750,842

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 23,855,027
    - B. Securities representing investments of customers’ funds (at market): 0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 0

12. **Segregated funds on hand**: 0

13. **Total amount in segregation (add lines 7 through 12)**: 26,659,883,612

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 385,572,350

15. **Management Target Amount for Excess funds in segregation**: 235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: 150,572,350
### 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
     - 26,879,645,474 [8500]
   - B. Securities (at market)
     - 10,773,270,625 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -11,599,432,262 [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)**
   - 26,053,483,837 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 134,649,764 [8560]
   - Less: amount offset by customer owned securities
   - -129,855,557 [8570] 4,794,207 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,058,278,044 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash
     - 5,245,408,640 [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)
     - 20,594,832 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash
     - 10,345,537,036 [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)
     - 10,752,675,793 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 13,566,824 [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)**
    - 26,377,783,125 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 319,505,081 [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**
    - 227,505,081 [8770]