INITIAL
End Date: 8/17/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS ll
Submit Date: 8/18/2020
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: 235,000,000
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: 0
  d. Percentage range of customer segregated funds required between: 0%

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: 92,000,000
  b. Minimum percentage of cleared swaps customer collateral required: 0%
  c. Dollar amount range between: 0
  d. Percentage range of cleared swaps customer collateral required between: 0%
### 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**: 4,141,135,423 [7315]
   - **B. Securities (at market)**: 2,996,375,593 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 820,291,634 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 12,826,101 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -17,136,516 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,953,492,235 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: 44,570,084
   - 43,004,349 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,955,057,970 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,955,057,970 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 327,695,784 [7500]
   - B. Other banks qualified under Regulation 30.7: 694,383,411 [7520] 1,022,079,195 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 593,949,481 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 593,949,481 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 23,321,460 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 4,945,669 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 28,267,129 [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: 3,312,855,833 [7700]
   - B. Securities: 2,402,426,112 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 815,345,965 [7720]
   - D. Value of long option contracts: 12,826,101 [7730]
   - E. Value of short option contracts: -17,136,516 [7735] 6,526,317,495 [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**
   - 8,170,613,300 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 215,555,330 [7380]

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**
    - 75,555,330 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   
   A. Cash: $14,808,010,777
   
   B. Securities (at market): $8,835,556,633

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   
   $3,362,654,925

3. **Exchange traded options**
   
   A. Add market value of open option contracts purchased on a contract market: $535,119,138
   
   B. Deduct market value of open option contracts granted (sold) on a contract market: $445,835,060

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   
   $27,095,506,413

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   
   $96,548,313

   Less: amount offset by customer securities: $96,150,037

   Net: $398,276

6. **Amount required to be segregated (add lines 4 and 5)**
   
   $27,095,904,689

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   
   A. Cash: $4,861,449,334
   
   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): $1,143,561,517

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   
   A. Cash: $13,579,916,214
   
   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): $7,691,995,116

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   
   $98,909,298

10. **Exchange traded options**
    
    A. Value of open long option contracts: $535,119,138
    
    B. Value of open short option contracts: $445,835,060

11. **Net equities with other FCMs**
    
    A. Net liquidating equity: $18,627,966
    
    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)**
    
    $27,483,743,523

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    
    $387,838,834

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    
    $152,838,834
## Daily Segregation - Swaps Statement

### 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                        26,606,160,906 [8500]
   B. Securities (at market)      10,770,042,477 [8510]
2. Net unrealized profit (loss) in open cleared swaps             -11,470,692,838 [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)                  25,905,510,545 [8550]
5. Accounts liquidating to a debit balance - gross amount           135,805,454 [8560]
   Less: amount offset by customer owned securities            -133,723,965 [8570]  2,081,489 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)     25,907,592,034 [8590]
   Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash                        5,022,212,651 [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) 29,838,725 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash                        10,617,021,366 [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) 10,740,203,752 [8650]
9. Net settlement from (to) derivatives clearing organizations                  -177,081,339 [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)      26,232,195,155 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 324,603,121 [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 232,603,121 [8770]