INITIAL
End Date: 8/21/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/24/2020
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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):
  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
**INITIAL**

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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: 3,943,568,974 [7315]
   - B. Securities (at market): 2,975,998,305 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 724,230,358 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 11,959,968 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -17,472,342 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 7,638,265,263 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - 73,051,692 [7351]
   - Less: amount offset by customer owned securities: -72,187,649
   - 864,043 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 7,639,149,306 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 7,639,149,306 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 305,427,746 [7500]
   - B. Other banks qualified under Regulation 30.7: 848,910,082 [7520] 1,154,337,828 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 594,826,445 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 594,826,445 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 24,042,978 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 3,142,287 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 27,185,265 [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: 2,980,681,947 [7700]
   - B. Securities: 2,381,171,860 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 721,088,071 [7720]
   - D. Value of long option contracts: 11,959,968 [7730]
   - E. Value of short option contracts: -17,472,342 [7735] 6,077,429,504 [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**
   - 7,853,779,042 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 214,629,736 [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**
    - 74,629,736 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **Cash**: 14,441,682,905 [7010]
   - **Securities (at market)**: 8,763,011,760 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,225,449,522 [7030]

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: 521,102,871 [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -414,876,975 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,536,370,083 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 133,500,776 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 26,537,326,396 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **Cash**: 4,277,012,682 [7070]
   - **Securities representing investments of customers' funds (at market)**: 0 [7080]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 876,038,637 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 13,626,569,319 [7100]
   - **Securities representing investments of customers' funds (at market)**: 0 [7110]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 7,886,973,123 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 133,377,794 [7130]

10. **Exchange traded options**
    - **Value of open long option contracts**: 521,102,871 [7132]
    - **Value of open short option contracts**: -414,876,975 [7133]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 18,057,216 [7140]
    - **Securities representing investments of customers' funds (at market)**: 0 [7160]
    - **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)**: 26,924,254,667 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,928,271 [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**: 151,928,271 [7198]
## 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**
     - 26,807,540,385 [8500]
   - **B. Securities (at market)**
     - 11,006,595,630 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -11,713,709,418 [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)**
   - 26,100,426,597 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 123,081,226 [8560]
   - Less: amount offset by customer owned securities
   - -122,006,312 [8570]
   - 1,074,914 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,101,501,511 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - 4,733,045,503 [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)**
     - 31,652,828 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 10,637,597,186 [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)**
     - 10,974,942,802 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 141,852,264 [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)**
    - 26,519,090,583 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 417,589,072 [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**
    - 325,589,072 [8770]