INITIAL
End Date: 8/25/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/26/2020
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):
- 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

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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 3,772,375,135 [7315]
   B. Securities (at market) 2,988,125,077 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 893,349,642 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 14,170,530 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -17,903,849 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,650,116,535 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 48,095,525 [7352] 580,312 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,650,696,847 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,650,696,847 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 271,024,704 [7500]
   B. Other banks qualified under Regulation 30.7 838,843,598 [7520] 1,109,868,302 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 600,588,177 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 600,588,177 [7570]

3. Equities with registered futures commission merchants
   A. Cash 24,008,366 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 2,991,371 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 26,999,737 [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 2,855,740,416 [7700]
   B. Securities 2,387,536,900 [7710]
   C. Unrealized gain (loss) on open futures contracts 890,358,270 [7720]
   D. Value of long option contracts 14,170,530 [7730]
   E. Value of short option contracts -17,903,849 [7735] 6,129,902,267 [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 7,867,358,483 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 216,661,636 [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 76,661,636 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash:** $14,305,360,669 [7010]
   - **B. Securities (at market):** $8,738,260,137 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market:** $2,947,108,919 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market:** $551,529,639 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market:** -$415,763,714 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3):** $26,126,495,650 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount:** $298,508,486 [7045]
   - **Less: amount offset by customer securities:** -$298,390,929 [7047] $117,557 [7050]

6. **Amount required to be segregated (add lines 4 and 5):** $26,126,613,207 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash:** $3,751,269,701 [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):** $1,060,375,339 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash:** $13,665,402,149 [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):** $7,677,884,798 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets:** $210,138,449 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts:** $551,529,639 [7132]
    - **B. Value of open short option contracts:** -$415,763,714 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity:** $13,961,802 [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):** $26,514,798,163 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13):** $388,184,956 [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:** $153,184,956 [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: 26,562,784,039
   - B. Securities (at market): 10,908,958,734
2. Net unrealized profit (loss) in open cleared swaps: -11,278,615,373
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): 26,193,127,400
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 181,411,688
   - Less: amount offset by customer owned securities: -171,245,337
   - 10,166,351
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 26,203,293,751
7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 4,692,857,241
   - 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): 18,530,240
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 10,537,058,669
   - 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): 10,890,428,494
9. Net settlement from (to) derivatives clearing organizations: 410,141,502
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): 26,549,016,146
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 345,722,395
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: 253,722,395