INITIAL
End Date: 8/26/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/27/2020
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 and 0
   d. Percentage range of customer segregated funds required between: 0% and 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 and 0
   d. Percentage range of customer secured funds required between: 0% and 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 and 0
   d. Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents
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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 3,772,106,154 [7315]
   B. Securities (at market) 3,158,453,975 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 943,350,196 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 14,036,583 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -18,655,213 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.) 7,869,291,695 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 32,671,086 [7352] 179,917 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,869,471,612 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,869,471,612 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 229,679,253 [7500]
   B. Other banks qualified under Regulation 30.7 746,999,083 [7520] 976,678,336 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 739,350,017 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 739,350,017 [7570]

3. Equities with registered futures commission merchants
   A. Cash 24,102,686 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 2,727,871 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 26,830,557 [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 2,987,586,375 [7700]
   B. Securities 2,419,103,958 [7710]
   C. Unrealized gain (loss) on open futures contracts 940,622,325 [7720]
   D. Value of long option contracts 14,036,583 [7730]
   E. Value of short option contracts -18,655,213 [7735] 6,342,694,028 [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 8,085,552,938 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 216,081,326 [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 76,081,326 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**
     - $14,594,924,738 [7010]
   - **Securities (at market)**
     - $8,653,626,282 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $3,272,401,677 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - $572,201,603 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - $-436,578,022 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $26,656,576,278 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $215,482,730 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $26,657,335,584 [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - $4,098,738,164 [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)**
     - $963,914,820 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - $13,764,108,209 [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)**
     - $7,689,711,462 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $378,980,830 [7130]

10. **Exchange traded options**
   - **A. Value of open long option contracts**
     - $572,201,603 [7132]
   - **B. Value of open short option contracts**
     - $-436,578,022 [7133]

11. **Net equities with other FCMs**
   - **A. Net liquidating equity**
     - $14,455,795 [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)**
    - $27,045,532,861 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $388,197,277 [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
      - $153,197,277 [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**
     - 26,219,200,428 [8500]
   - **B. Securities (at market)**
     - 10,868,713,708 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -11,125,322,541 [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)**
   - 25,962,591,595 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - -118,934,238 [8570] 4,333,134 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,966,924,729 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - **A. Cash**
     - 4,849,805,530 [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)**
     - 20,466,339 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 10,444,598,486 [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)**
     - 10,848,247,369 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 146,111,747 [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)**
    - 26,309,229,471 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 342,304,742 [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**
    - 250,304,742 [8770]