INITIAL
End Date: 8/27/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/28/2020
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Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC

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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
**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**
   - **Cash** 3,779,543,706 [7315]
   - **Securities (at market)** 2,961,111,930 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 885,243,512 [7325]

3. **Exchange traded options**
   - Market value of open option contracts purchased on a foreign board of trade 13,623,198 [7335]
   - Market value of open contracts granted (sold) on a foreign board of trade -18,626,703 [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3.)** 7,620,895,643 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount** 65,907,494 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 7,621,156,421 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 7,621,156,421 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - Banks located in the United States 159,318,258 [7500]
   - Other banks qualified under Regulation 30.7 874,769,945 [7520] **1,034,088,203** [7530]

2. **Securities**
   - In safekeeping with banks located in the United States 550,007,296 [7540]
   - In safekeeping with other banks qualified under Regulation 30.7 0 [7560] **550,007,296** [7570]

3. **Equities with registered futures commission merchants**
   - **Cash** 24,226,326 [7580]
   - **Securities** 0 [7590]
   - Unrealized gain (loss) on open futures contracts 3,005,974 [7600]
   - **Value of long option contracts** 0 [7610]
   - **Value of short option contracts** 0 [7615] **27,232,300** [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** 2,937,232,309 [7700]
   - **Securities** 2,411,104,635 [7710]
   - Unrealized gain (loss) on open futures contracts 882,237,538 [7720]
   - **Value of long option contracts** 13,623,198 [7730]
   - **Value of short option contracts** -18,626,703 [7735] **6,225,570,977** [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** 7,836,898,776 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 215,742,355 [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** 75,742,355 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: $14,416,226,971 [7010]
   - B. Securities (at market): $8,797,837,115 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $2,503,705,215 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $573,232,184 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-435,492,412 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $25,855,509,073 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $661,533,464 [7045]
   - Less: amount offset by customer securities: $-660,165,992 [7047] \[1,367,472\] [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: $25,856,876,545 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: $3,507,166,872 [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): $987,553,530 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $13,920,684,611 [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): $7,810,283,585 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $-133,054,268 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $573,232,184 [7132]
    - B. Value of open short option contracts: $-435,492,412 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $13,711,233 [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)**: $26,244,085,335 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $387,208,790 [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: $152,208,790 [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**
   - **Cash**: 26,061,144,006
   - **Securities (at market)**: 10,722,344,367

2. **Net unrealized profit (loss) in open cleared swaps**
   - **Value**: -10,639,472,842

3. **Cleared swaps options**
   - **Market value of open cleared swaps option contracts purchased**: 0
   - **Market value of open cleared swaps option contracts granted (sold)**: 0
   - **Net Equity (deficit) (add lines 1, 2, and 3)**: 26,144,015,531

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Amount offset by customer owned securities**: 214,241,702
   - **Total**: 227,894,981

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - **Total**: 26,157,668,810

## Funds in Cleared Swaps Customer Segregated Accounts

6. **Deposited in cleared swaps customer segregated accounts at banks**
   - **Cash**: 4,685,828,093
   - **Securities representing investments of cleared swaps customers' funds (at market)**: 0
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 15,802,132

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **Cash**: 10,514,437,270
   - **Securities representing investments of cleared swaps customers' funds (at market)**: 10,706,542,235

8. **Net settlement from (to) derivatives clearing organizations**
   - **Total**: 583,827,421

9. **Cleared swaps options**
   - **Value of open cleared swaps long option contracts**: 0
   - **Value of open cleared swaps short option contracts**: 0

10. **Net equities with other FCMs**
    - **Net liquidating equity**: 0
    - **Securities representing investments of cleared swaps customers' funds (at market)**: 0
    - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 0

11. **Cleared swaps customer funds on hand**
    - **Cash**: 0
    - **Securities representing investments of cleared swaps customers' funds (at market)**: 0
    - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 0

12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - **Total**: 26,506,437,151

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - **Excess (deficiency) funds**: 348,768,341

14. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - **Total**: 92,000,000

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - **Total**: 256,768,341