INITIAL
End Date: 8/31/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/1/2020
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
### 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**: 3,880,801,019 [7315]
   - **B. Securities (at market)**: 2,942,969,147 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 741,302,727 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 15,775,526 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -24,411,957 [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3.)**: 7,556,436,462 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -104,973,896 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - **Method (add lines 4 and 5)**: 7,557,477,428 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 316,160,222 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 817,275,144 [7520] **1,133,435,366** [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 537,767,837 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] **537,767,837** [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 24,451,853 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 3,773,723 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] **28,225,576** [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**: 2,940,624,628 [7700]
   - **B. Securities**: 2,405,201,311 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 737,529,004 [7720]
   - **D. Value of long option contracts**: 15,775,526 [7730]
   - **E. Value of short option contracts**: -24,411,957 [7735] **6,074,718,512** [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**: 7,774,147,291 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

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**: 76,669,863 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - **A. Cash**
   - **B. Securities (at market)**
   - 14,532,322,654 [7010]
   - 8,906,892,082 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - **3,263,923,569 [7030]**

3. Exchange traded options
   - **A. Add market value of open option contracts purchased on a contract market**
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
   - **591,753,970 [7032]**
   - **-478,104,720 [7033]**

4. Net equity (deficit) (add lines 1, 2 and 3)
   - **26,816,787,555 [7040]**

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - **321,945,500 [7045]**
   - **-320,944,423 [7047]**
   - **1,001,077 [7050]**

6. Amount required to be segregated (add lines 4 and 5)
   - **26,817,788,632 [7060]**

Funds In Segregated Accounts

7. Deposited in segregated funds bank accounts
   - **A. Cash**
   - **B. Securities representing investments of customers’ funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
   - **4,213,255,767 [7070]**
   - **0 [7080]**
   - **1,083,014,856 [7090]**

8. Margins on deposit with derivatives clearing organizations of contract markets
   - **A. Cash**
   - **B. Securities representing investments of customers’ funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
   - **13,949,017,699 [7100]**
   - **0 [7110]**
   - **7,823,877,226 [7120]**

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - **8,564,388 [7130]**

10. Exchange traded options
    - **A. Value of open long option contracts**
    - **B. Value of open short option contracts**
    - **591,753,970 [7132]**
    - **-478,104,720 [7133]**

11. Net equities with other FCMs
    - **A. Net liquidating equity**
    - **B. Securities representing investments of customers’ funds (at market)**
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
    - **13,437,590 [7140]**
    - **0 [7160]**
    - **0 [7170]**

12. Segregated funds on hand
    - **0 [7150]**

13. Total amount in segregation (add lines 7 through 12)
    - **27,204,816,776 [7180]**

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - **387,028,144 [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
    - **152,028,144 [7198]**

Excess
### 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 25,497,192,632 [8500]
   B. Securities (at market) 11,019,891,497 [8510]

2. Net unrealized profit (loss) in open cleared swaps -10,970,261,249 [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) 25,546,822,880 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 120,214,941 [8560]
   Less: amount offset by customer owned securities -119,514,258 [8570] 700,683 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,547,523,563 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,580,307,916 [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) 385,016,208 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,591,892,134 [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) 10,634,875,289 [8650]

9. Net settlement from (to) derivatives clearing organizations -219,900,760 [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) 25,972,190,787 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 424,667,224 [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 332,667,224 [8770]