INITIAL
End Date: 9/1/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/2/2020
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: ; 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
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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 4,038,132,503 [7315]
   B. Securities (at market) 2,953,088,100 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 764,826,536 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 16,719,259 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -25,601,186 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.) 7,747,165,212 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 52,991,977 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,747,552,505 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,747,552,505 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 379,650,950 [7500]
   B. Other banks qualified under Regulation 30.7 781,687,284 [7520] 1,161,338,234 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 538,550,588 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 538,550,588 [7570]

3. Equities with registered futures commission merchants
   A. Cash 24,450,817 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 4,600,409 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 29,051,226 [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 3,068,690,943 [7700]
   B. Securities 2,414,537,512 [7710]
   C. Unrealized gain (loss) on open futures contracts 760,226,128 [7720]
   D. Value of long option contracts 16,719,259 [7730]
   E. Value of short option contracts -25,601,186 [7735] 6,234,572,656 [7740]

6. Amounts with other depositories designated by a foreign board of trade 0 [7740]

7. Segregated funds on hand 0 [7765]

8. Total funds in separate section 30.7 accounts 7,963,512,704 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 215,960,199 [7780]

10. Excess 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 75,960,199 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - **A. Cash**
     - 13,985,712,868 [7010]
   - **B. Securities (at market)**
     - 9,043,815,458 [7020]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - 3,721,697,871 [7030]
3. Exchange traded options
   - **A. Add market value of open option contracts purchased on a contract market**
     - 607,431,701 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -491,241,104 [7033]
4. Net equity (deficit) (add lines 1, 2 and 3)
   - 26,867,416,794 [7040]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - 172,234,224 [7045]
   - Less: amount offset by customer securities
     - -168,711,567 [7047]
     - **3,522,657** [7050]
6. Amount required to be segregated (add lines 4 and 5)
   - 26,870,939,451 [7060]
7. Deposited in segregated funds bank accounts
   - **A. Cash**
     - 4,211,570,781 [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)**
     - 1,392,898,341 [7090]
8. Margins on deposit with derivatives clearing organizations of contract markets
   - **A. Cash**
     - 13,570,646,328 [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)**
     - 7,650,917,117 [7120]
9. Net settlement from (to) derivatives clearing organizations of contract markets
   - 291,750,822 [7130]
10. Exchange traded options
    - **A. Value of open long option contracts**
      - 607,431,701 [7132]
    - **B. Value of open short option contracts**
      - -491,241,104 [7133]
11. Net equities with other FCMs
    - **A. Net liquidating equity**
      - 13,849,581 [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)
    - 27,247,823,567 [7180]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - 376,884,116 [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**
      - 141,884,116 [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 25,304,723,018 [8500]
   B. Securities (at market) 11,068,307,985 [8510]


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) 25,336,922,803 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 135,761,671 [8560]
   Less: amount offset by customer owned securities -135,063,976 [8570]
   Net 697,695 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,337,620,498 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,706,971,944 [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) 68,415,346 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,067,029,077 [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) 10,999,892,639 [8650]

9. Net settlement from (to) derivatives clearing organizations -58,973,117 [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) 25,783,335,889 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 445,715,391 [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 353,715,391 [8770]