INITIAL
End Date: 9/4/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/8/2020
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Daily Segregation - Cover Page

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
**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 4,114,035,647 [7315]
   b. Securities (at market) 2,869,784,257 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 499,791,270 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 19,057,109 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -23,541,956 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,479,126,327 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 178,375,357 [7351]
   Less: amount offset by customer owned securities -175,355,929 [7352] 3,019,428 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,482,145,755 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,482,145,755 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   a. Banks located in the United States 478,356,066 [7500]
   b. Other banks qualified under Regulation 30.7 764,126,608 [7520] 1,242,482,674 [7530]

2. Securities
   a. In safekeeping with banks located in the United States 463,134,023 [7540]
   b. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 463,134,023 [7570]

3. Equities with registered futures commission merchants
   a. Cash 24,475,391 [7580]
   b. Securities 0 [7590]
   c. Unrealized gain (loss) on open futures contracts 2,716,045 [7600]
   d. Value of long option contracts 0 [7610]
   e. Value of short option contracts 0 [7615] 27,191,436 [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 3,064,978,358 [7700]
   b. Securities 2,406,650,234 [7710]
   c. Unrealized gain (loss) on open futures contracts 497,075,225 [7720]
   d. Value of long option contracts 19,057,109 [7730]
   e. Value of short option contracts -23,541,956 [7735] 5,964,218,970 [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 7,697,027,103 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 214,881,348 [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 74,881,348 [7785]
**INITIAL**

**End Date:** 9/4/2020  
**Firm Name:** Morgan Stanley & Co. LLC  
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### Daily Segregation - Segregation Statement

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

<p>| | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
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</thead>
<tbody>
<tr>
<td><strong>1.</strong></td>
<td><strong>Net ledger balance</strong></td>
</tr>
<tr>
<td>A.</td>
<td>Cash</td>
</tr>
<tr>
<td>B.</td>
<td>Securities (at market)</td>
</tr>
<tr>
<td><strong>2.</strong></td>
<td><strong>Net unrealized profit (loss) in open futures contracts traded on a contract market</strong></td>
</tr>
<tr>
<td><strong>3.</strong></td>
<td><strong>Exchange traded options</strong></td>
</tr>
<tr>
<td>A.</td>
<td>Add market value of open option contracts purchased on a contract market</td>
</tr>
<tr>
<td>B.</td>
<td>Deduct market value of open option contracts granted (sold) on a contract market</td>
</tr>
<tr>
<td><strong>4.</strong></td>
<td><strong>Net equity (deficit) (add lines 1, 2 and 3)</strong></td>
</tr>
<tr>
<td><strong>5.</strong></td>
<td><strong>Accounts liquidating to a deficit and accounts with debit balances - gross amount</strong></td>
</tr>
<tr>
<td>Less: amount offset by customer securities</td>
<td>-852,080,339 [7047] 4,437,954 [7050]</td>
</tr>
<tr>
<td><strong>6.</strong></td>
<td><strong>Amount required to be segregated (add lines 4 and 5)</strong></td>
</tr>
</tbody>
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**FUNDS IN SEGREGATED ACCOUNTS**

| **7.** | Deposited in segregated funds bank accounts |
| A. | Cash | 2,751,219,876 [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) | 1,157,049,074 [7090] |

| **8.** | Margins on deposit with derivatives clearing organizations of contract markets |
| A. | Cash | 13,801,440,170 [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) | 7,800,142,116 [7120] |

| **9.** | Net settlement from (to) derivatives clearing organizations of contract markets | 143,406,484 [7130] |

| **10.** | Exchange traded options |
| A. | Value of open long option contracts | 559,966,455 [7132] |
| B. | Value of open short option contracts | -439,712,467 [7133] |

| **11.** | Net equities with other FCMs |
| A. | Net liquidating equity | 10,828,364 [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) | 25,784,340,072 [7180] |

| **14.** | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | 386,832,753 [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 | 151,832,753 [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 26,032,034,310 [8500]
   B. Securities (at market) 11,085,392,407 [8510]

2. Net unrealized profit (loss) in open cleared swaps -11,029,191,337 [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) 26,088,235,380 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 336,545,721 [8560]
   Less: amount offset by customer owned securities -318,501,480 [8570] 18,044,241 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,106,279,621 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,817,593,360 [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) 48,786,072 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 10,282,395,798 [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) 11,036,606,335 [8650]

9. Net settlement from (to) derivatives clearing organizations 758,221,445 [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) 26,943,603,010 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 837,323,389 [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

745,323,389 [8770]