INITIAL
End Date: 9/7/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/8/2020
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**
   - **Cash**
     - 4,054,922,575 [7315]
   - **Securities (at market)**
     - 2,868,763,014 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 579,780,110 [7325]

3. **Exchange traded options**
   - **Market value of open option contracts purchased on a foreign board of trade**
     - 12,867,874 [7335]
   - **Market value of open contracts granted (sold) on a foreign board of trade**
     - -20,486,915 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 7,495,046,658 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -109,272,973 [7352]
   - 1,658,780 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 7,497,505,438 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 7,497,505,438 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **Banks located in the United States**
     - 478,356,066 [7500]
   - **Other banks qualified under Regulation 30.7**
     - 674,580,998 [7520]

2. **Securities**
   - **In safekeeping with banks located in the United States**
     - 463,190,196 [7540]
   - **In safekeeping with other banks qualified under Regulation 30.7**
     - 0 [7560]

3. **Equities with registered futures commission merchants**
   - **Cash**
     - 24,862,130 [7580]
   - **Securities**
     - 0 [7590]
   - **Unrealized gain (loss) on open futures contracts**
     - 2,046,184 [7600]
   - **Value of long option contracts**
     - 0 [7610]
   - **Value of short option contracts**
     - 0 [7615]

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]

5. **Amounts held by members of foreign boards of trade**
   - **Cash**
     - 3,144,295,717 [7700]
   - **Securities**
     - 2,405,572,817 [7710]
   - **Unrealized gain (loss) on open futures contracts**
     - 577,733,926 [7720]
   - **Value of long option contracts**
     - 12,867,874 [7730]
   - **Value of short option contracts**
     - -20,486,915 [7735]

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**
   - 7,763,018,993 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 265,513,555 [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**
    - 125,513,555 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: 14,500,427,985 [7010]
   - **Securities (at market)**: 8,955,583,559 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 1,833,503,229 [7030]

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: 555,997,557 [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -439,063,291 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,406,449,039 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 856,868,719 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,410,865,794 [7060]

7. **Deposited in segregated funds bank accounts**
   - **Cash**: 2,770,931,749 [7070]
   - **Securities representing investments of customers' funds (at market)**: 0 [7080]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 1,157,018,521 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 13,801,440,170 [7100]
   - **Securities representing investments of customers' funds (at market)**: 0 [7110]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 7,798,565,038 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 142,011,520 [7130]

10. **Exchange traded options**
    - **Value of open long option contracts**: 555,997,557 [7132]
    - **Value of open short option contracts**: -439,063,291 [7133]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 10,828,364 [7140]
    - **Securities representing investments of customers’ funds (at market)**: 0 [7160]
    - **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)**: 25,797,729,628 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,863,834 [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: 151,863,834 [7198]
# Daily Segregation - Swaps Statement

## 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: 26,133,122,999 [8500]
   - B. Securities (at market): 11,086,037,802 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -11,050,869,976 [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)**
   - 26,168,290,825 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -294,184,300 [8570] 18,510,873 [8580]
   - 312,695,173 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,186,801,698 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 4,930,419,823 [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): 48,759,927 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 10,283,591,943 [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): 11,037,277,875 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 724,014,660 [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)**
    - 27,024,064,228 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 837,262,530 [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**
    - 745,262,530 [8770]