INITIAL
End Date: 9/10/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/11/2020
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 **4,084,183,481 [7315]**
   B. Securities (at market) **2,897,418,012 [7317]**

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **568,295,305 [7325]**

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade **17,251,316 [7335]**
   b. Market value of open contracts granted (sold) on a foreign board of trade **-22,228,291 [7337]**

4. Net equity (deficit) (add lines 1. 2. and 3.) **7,544,919,823 [7345]**

5. Account liquidating to a deficit and account with a debit balances - gross amount **94,279,597 [7351]**
   Less: amount offset by customer owned securities **-93,278,958 [7352] 1,000,639 [7354]**

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **7,545,920,462 [7355]**

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **7,545,920,462 [7360]**

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States **401,320,779 [7500]**
   B. Other banks qualified under Regulation 30.7 **846,345,026 [7520] 1,247,665,805 [7530]**

2. Securities
   A. In safekeeping with banks located in the United States **493,403,826 [7540]**
   B. In safekeeping with other banks qualified under Regulation 30.7 **0 [7560] 493,403,826 [7570]**

3. Equities with registered futures commission merchants
   A. Cash **25,912,290 [7580]**
   B. Securities **0 [7590]**
   C. Unrealized gain (loss) on open futures contracts **1,730,102 [7600]**
   D. Value of long option contracts **0 [7610]**
   E. Value of short option contracts **0 [7615] 27,642,392 [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] 5,993,230,246 [7680]**

5. Amounts held by members of foreign boards of trade
   A. Cash **3,027,627,832 [7700]**
   B. Securities **2,404,014,186 [7710]**
   C. Unrealized gain (loss) on open futures contracts **566,565,203 [7720]**
   D. Value of long option contracts **17,251,316 [7730]**
   E. Value of short option contracts **-22,228,291 [7735] 5,993,230,246 [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 **7,761,942,269 [7770]**

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **216,021,807 [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 **76,021,807 [7785]**
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 14,420,449,942 [7010]
   - B. Securities (at market): 8,921,943,081 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 1,631,860,517 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 515,614,256 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -428,319,787 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,061,548,009 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 473,372,124 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,085,460,165 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 2,767,460,269 [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): 1,170,365,150 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 13,799,697,814 [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): 7,751,577,931 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -111,425,163 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 515,614,256 [7132]
    - B. Value of open short option contracts: -428,319,787 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 7,208,383 [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)**: 25,472,178,853 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,718,688 [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: 151,718,688 [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: **25,737,676,188** [8500]
   - B. Securities (at market): **11,753,213,354** [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - **-11,217,586,342** [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)**
   - **26,273,303,200** [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **122,695,609** [8560]
   - Less: amount offset by customer owned securities: **-121,774,456** [8570]
   - **921,153** [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - **26,274,224,353** [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: **4,796,051,409** [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): **76,854,635** [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: **10,255,044,460** [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): **11,676,358,719** [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - **-160,419,643** [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)**
    - **26,643,889,580** [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - **369,665,227** [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**
    - **277,665,227** [8770]