INITIAL
End Date: 6/10/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/11/2020
**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
### 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** 4,037,214,880 [7315]
   - **B. Securities (at market)** 3,236,559,838 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 675,187,608 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 7,992,325 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -15,639,946 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 7,941,314,705 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 39,060,037 [7351]

   Less: amount offset by customer owned securities 36,875,930 [7352] 2,184,107 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 7,943,498,812 [7355]

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

   7,943,498,812 [7360]

---

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States** 491,331,218 [7500]
   - **B. Other banks qualified under Regulation 30.7** 235,441,355 [7520] 726,772,573 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States** 1,103,675,302 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7** 0 [7560] 1,103,675,302 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash** 14,380,239 [7580]
   - **B. Securities** 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts** -297,242 [7600]
   - **D. Value of long option contracts** 0 [7610]
   - **E. Value of short option contracts** 0 [7615] 14,082,997 [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** 3,538,605,798 [7700]
   - **B. Securities** 2,132,884,536 [7710]
   - **C. Unrealized gain (loss) on open futures contracts** 675,484,851 [7720]
   - **D. Value of long option contracts** 7,992,325 [7730]
   - **E. Value of short option contracts** -15,639,946 [7735] 6,339,327,564 [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** 8,183,858,436 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 240,359,624 [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** 100,359,624 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - **A. Cash**: 14,047,896,787 [7010]
   - **B. Securities (at market)**: 9,008,747,262 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,651,716,991 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 575,123,312 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -504,580,650 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 26,778,903,702 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities**:
     - 327,477,156 [7045]
     - -323,936,803 [7047]
     - 3,540,353 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 26,782,444,055 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**: 4,594,093,631 [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)**: 1,345,567,173 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 13,269,276,867 [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)**: 7,663,180,089 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 311,269,187 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 575,123,312 [7132]
    - **B. Value of open short option contracts**: -504,580,650 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 14,162,136 [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)**
    - 27,268,091,745 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 485,647,690 [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**: 250,647,690 [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** 31,831,514,515 [8500]
   - **B. Securities (at market)** 9,613,565,145 [8510]
2. Net unrealized profit (loss) in open cleared swaps -14,992,682,229 [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) 26,452,397,431 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 274,970,206 [8560]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,453,804,314 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash 5,087,340,875 [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) 29,040,859 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash 12,772,259,196 [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) 9,584,524,286 [8650]
9. Net settlement from (to) derivatives clearing organizations -703,333,861 [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) 26,769,831,355 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 316,027,041 [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 224,027,041 [8770]