INITIAL
End Date: 6/18/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/19/2020

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: ; 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: 4,478,899,080 [7315]
   - B. Securities (at market): 3,222,946,851 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 184,217,579 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 7,951,832 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -14,213,004 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,879,802,381 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,882,820,381 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,882,820,381 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 381,121,409 [7500]
   - B. Other banks qualified under Regulation 30.7: 252,989,135 [7520] 634,110,544 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 982,982,282 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 982,982,282 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 14,401,455 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -216,440 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 14,185,015 [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: 4,075,573,175 [7700]
   - B. Securities: 2,239,964,568 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 184,434,019 [7720]
   - D. Value of long option contracts: 7,951,832 [7730]
   - E. Value of short option contracts: -14,213,004 [7735] 6,493,710,590 [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**: 8,124,988,431 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 242,168,050 [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**: 102,168,050 [7785]
## Daily Segregation - Segregation Statement

SEgregation Requirements (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: 16,797,136,203 [7010]
   - B. Securities (at market): 8,912,838,658 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 428,952,443 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 448,118,392 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -359,851,319 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,227,194,377 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 186,057,034 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 26,230,458,310 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 4,006,851,293 [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): 1,251,907,496 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 13,559,157,571 [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): 7,660,931,162 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 136,030,624 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 448,118,392 [7132]
    - B. Value of open short option contracts: -359,851,319 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 12,403,249 [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)**: 26,715,548,468 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 485,090,158 [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: 250,090,158 [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 33,012,539,788 [8500]
   B. Securities (at market) 9,812,627,388 [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]
   Net Equity (deficit) (add lines 1, 2, and 3) 27,351,434,273 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities 2,773,775 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,354,208,048 [8590]

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,601,102,468 [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) 52,993,074 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,176,799,764 [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) 9,759,634,314 [8650]

8. Net settlement from (to) derivatives clearing organizations
   -384,010,789 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 28,206,518,831 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 852,310,783 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 760,310,783 [8770]