INITIAL
End Date: 6/19/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/22/2020
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: 4,545,016,158 [7315]
   - B. Securities (at market): 3,226,049,297 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 153,178,539 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 8,284,623 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -14,384,451 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,918,144,166 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -48,349,471 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,921,190,221 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,921,190,221 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 457,402,349 [7500]
   - B. Other banks qualified under Regulation 30.7: 375,792,393 [7520] 833,194,742 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 987,044,517 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 987,044,517 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 14,393,428 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -126,986 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 14,266,442 [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: 3,939,875,536 [7700]
   - B. Securities: 2,239,004,780 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 153,305,525 [7720]
   - D. Value of long option contracts: 8,284,623 [7730]
   - E. Value of short option contracts: -14,384,451 [7735] 6,326,086,013 [7740]

6. **Amounts with other depositories designated by a foreign board of trade**
   - A. Cash: 0 [7760]
   - B. Securities: 0 [7765]

7. **Segregated funds on hand**: 8,160,591,714 [7770]

8. **Total funds in separate section 30.7 accounts**: 8,160,591,714 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement [Page 1 from Line 8)**: 239,401,493 [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**: 99,401,493 [7785]
### Daily Segregation - Segregation Statement

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

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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 33,228,583,473 [8500]
   B. Securities (at market) 9,879,894,491 [8510]

2. Net unrealized profit (loss) in open cleared swaps -15,494,370,942 [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) 27,614,107,022 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 193,845,459 [8560]
   Less: amount offset by customer owned securities -179,062,547 [8570] 14,782,912 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,628,889,934 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,517,972,928 [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) 68,902,368 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 12,823,551,237 [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) 9,810,992,123 [8650]

9. Net settlement from (to) derivatives clearing organizations 14,261,829 [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) 28,235,680,485 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 606,790,551 [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 514,790,551 [8770]