INITIAL
End Date: 6/29/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/30/2020
INITIAL
End Date: 6/29/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/30/2020

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):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: $0
- Percentage range of customer segregated funds required between: 0% - 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: $140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: $0
- Percentage range of customer secured funds required between: 0% - 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: $92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: $0
- Percentage range of cleared swaps customer collateral required between: 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: 4,343,689,190 [7315]
   - B. Securities (at market): 3,122,371,311 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 167,283,851 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 7,829,240 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -15,335,962 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,625,837,630 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: 61,660,530 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,627,235,362 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,627,235,362 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 253,657,781 [7500]
   - B. Other banks qualified under Regulation 30.7: 554,801,572 [7520] 808,459,353 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 881,388,009 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 881,388,009 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 14,265,013 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,180,121 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 16,445,134 [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: 3,738,213,201 [7700]
   - B. Securities: 2,240,983,302 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 165,103,730 [7720]
   - D. Value of long option contracts: 7,829,240 [7730]

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: 7,843,086,007 [7770]


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: 75,850,645 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash
   - B. Securities (at market)

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
   - B. Deduct market value of open option contracts granted (sold) on a contract market

4. **Net equity (deficit) (add lines 1, 2 and 3)**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities

6. **Amount required to be segregated (add lines 4 and 5)**

7. **Deposited in segregated funds bank accounts**
   - A. Cash
   - B. Securities representing investments of customers' funds (at market)
   - C. Securities held for particular customers or option customers in lieu of cash (at market)

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
   - B. Securities representing investments of customers' funds (at market)
   - C. Securities held for particular customers or option customers in lieu of cash (at market)

9. **Net settlement from (to) derivatives clearing organizations of contract markets**

10. **Exchange traded options**
    - A. Value of open long option contracts
    - B. Value of open short option contracts

11. **Net equities with other FCMs**
    - A. Net liquidating equity
    - B. Securities representing investments of customers' funds (at market)
    - C. Securities held for particular customers or option customers in lieu of cash (at market)

12. **Segregated funds on hand**

13. **Total amount in segregation (add lines 7 through 12)**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**

15. **Management Target Amount for Excess funds in segregation**

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**

---

<p>| | | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td><strong>16,473,837,251</strong> [7010]</td>
</tr>
<tr>
<td></td>
<td>B. Securities (at market)</td>
<td><strong>8,250,462,307</strong> [7020]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td></td>
<td><strong>865,211,322</strong> [7030]</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td><strong>455,840,784</strong> [7032]</td>
</tr>
<tr>
<td></td>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td><strong>-335,854,148</strong> [7033]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2 and 3)</td>
<td></td>
<td><strong>25,709,497,516</strong> [7040]</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td></td>
<td><strong>288,530,250</strong> [7045]</td>
</tr>
<tr>
<td></td>
<td>Less: amount offset by customer securities</td>
<td><strong>-278,335,016</strong> [7047] <strong>10,195,234</strong> [7050]</td>
</tr>
<tr>
<td>6. Amount required to be segregated (add lines 4 and 5)</td>
<td></td>
<td><strong>25,719,692,750</strong> [7060]</td>
</tr>
<tr>
<td>7. Deposited in segregated funds bank accounts</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td><strong>4,282,207,531</strong> [7070]</td>
</tr>
<tr>
<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td><strong>0</strong> [7080]</td>
</tr>
<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td><strong>810,402,932</strong> [7090]</td>
</tr>
<tr>
<td>8. Margins on deposit with derivatives clearing organizations of contract markets</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td><strong>13,289,456,125</strong> [7100]</td>
</tr>
<tr>
<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td><strong>0</strong> [7110]</td>
</tr>
<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td><strong>7,440,059,375</strong> [7120]</td>
</tr>
<tr>
<td>9. Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td></td>
<td><strong>148,815,117</strong> [7130]</td>
</tr>
<tr>
<td>10. Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Value of open long option contracts</td>
<td><strong>455,840,784</strong> [7132]</td>
</tr>
<tr>
<td></td>
<td>B. Value of open short option contracts</td>
<td><strong>-335,854,148</strong> [7133]</td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Net liquidating equity</td>
<td><strong>11,523,008</strong> [7140]</td>
</tr>
<tr>
<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td><strong>0</strong> [7160]</td>
</tr>
<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td><strong>0</strong> [7170]</td>
</tr>
<tr>
<td>12. Segregated funds on hand</td>
<td></td>
<td><strong>0</strong> [7150]</td>
</tr>
<tr>
<td>13. Total amount in segregation (add lines 7 through 12)</td>
<td></td>
<td><strong>26,102,450,724</strong> [7180]</td>
</tr>
<tr>
<td>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td></td>
<td><strong>382,757,974</strong> [7190]</td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in segregation</td>
<td></td>
<td><strong>235,000,000</strong> [7194]</td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess</td>
<td></td>
<td><strong>147,757,974</strong> [7198]</td>
</tr>
</tbody>
</table>
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 32,755,530,784 [8500]
   B. Securities (at market) 10,221,076,431 [8510]

2. Net unrealized profit (loss) in open cleared swaps -16,047,308,290 [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) 26,929,298,925 [8550]

5. Accounts liquidating to a deficit and accounts with
debit balances - gross amount 199,725,743 [8560]
   Less: amount offset by customer owned securities -199,089,978 [8570] 635,765 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,929,934,690 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,872,662,567 [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) 7,776,560 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 12,799,533,183 [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) 10,213,299,871 [8650]

9. Net settlement from (to) derivatives clearing organizations -114,036,976 [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) 27,779,235,205 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 849,300,515 [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 757,300,515 [8770]