INITIAL
End Date: 7/7/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/8/2020
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  
  b. Minimum percentage of customer segregated funds required:% ; or  
  c. Dollar amount range between:and; or  
  d. Percentage range of customer segregated funds required between:% and%.  

FCM's Customer Secured Amount Funds Residual Interest Target (choose one): 
  a. Minimum dollar amount:  ; or  
  b. Minimum percentage of customer secured funds required:% ; or  
  c. Dollar amount range between:and; or  
  d. Percentage range of customer secured funds required between:% and%.  

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): 
  a. Minimum dollar amount:  ; or  
  b. Minimum percentage of cleared swaps customer collateral required:% ; or  
  c. Dollar amount range between:and; or  
  d. Percentage range of cleared swaps customer collateral required between:% and%.  

Attach supporting documents
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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 4,272,780,271 [7315]
   B. Securities (at market) 3,128,691,640 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 351,337,857 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 4,618,280 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -11,898,905 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,745,529,143 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -67,578,957 [7354]
   7,755,573,358 [7355]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5) 7,755,573,358 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   7,755,573,358 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 638,567,523 [7500]
   B. Other banks qualified under Regulation 30.7 545,674,240 [7520] 1,184,241,763 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 428,709,400 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 428,709,400 [7570]

3. Equities with registered futures commission merchants
   A. Cash 15,248,986 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,977,257 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 17,226,243 [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 3,297,769,672 [7700]
   B. Securities 2,699,982,240 [7710]
   C. Unrealized gain (loss) on open futures contracts 349,360,600 [7720]
   D. Value of long option contracts 4,618,280 [7730]
   E. Value of short option contracts -11,898,905 [7735] 6,339,831,887 [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 7,970,009,293 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
    Page 1 from Line 8) 214,435,935 [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 74,435,935 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $15,234,290,693 [7010]
   - B. Securities (at market): $8,278,827,942 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $1,913,002,395 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $490,943,904 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$349,120,048 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $25,567,944,886 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $341,104,206 [7045]
   - Less: amount offset by customer securities: -$336,201,044 [7047] $4,903,162 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $25,572,848,048 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - A. Cash: $4,554,938,890 [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): $907,625,062 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $13,011,044,008 [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): $7,371,202,880 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $-39,291,485 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $490,943,904 [7132]
    - B. Value of open short option contracts: -$349,120,048 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $13,693,131 [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)**
    - $25,961,036,342 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $388,188,294 [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: $153,188,294 [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: 32,032,070,097 [8500]
   - B. Securities (at market): 10,416,507,037 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -15,688,545,492 [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)**
   - 26,760,031,642 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -280,838,407 [8570] 1,102,179 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,761,133,821 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - **Deposited in cleared swaps customer segregated accounts at banks**
     - A. Cash: 5,333,724,761 [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): 7,741,359 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 11,879,194,495 [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): 10,408,765,678 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -533,558,939 [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)**
    - 27,095,867,354 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 334,733,533 [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**
    - 242,733,533 [8770]