INITIAL
End Date: 7/13/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/14/2020
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
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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
### 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**: 4,404,948,586 [7315]
   - **B. Securities (at market)**: 2,926,793,489 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 427,318,702 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**: 7,358,313 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**: -16,541,122 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,749,877,968 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: 95,401,932 [7351]
   - **1,091,534**: [-7352]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,750,969,502 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,750,969,502 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 864,601,823 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 575,817,049 [7520] 1,440,418,872 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 225,152,827 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 225,152,827 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 15,366,259 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 2,831,339 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 18,197,598 [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**: 3,169,366,867 [7700]
   - **B. Securities**: 2,701,640,661 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 424,487,363 [7720]
   - **D. Value of long option contracts**: 7,358,313 [7730]
   - **E. Value of short option contracts**: -16,541,122 [7735] 6,286,312,082 [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**: 7,970,081,379 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 219,111,877 [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**: 79,111,877 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 14,671,923,318 [7010]
   B. Securities (at market) 8,083,903,347 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   2,115,599,110 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 492,776,072 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -354,906,563 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   25,009,295,284 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   215,753,784 [7045]
   Less: amount offset by customer securities -214,151,208 [7047]
   1,602,576 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   25,010,897,860 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,563,245,626 [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) 841,837,723 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,078,674,094 [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) 7,242,065,624 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   -480,602,969 [7130]

10. Exchange traded options
    A. Value of open long option contracts 492,776,072 [7132]
    B. Value of open short option contracts -354,906,563 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 15,923,320 [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)
    25,399,012,927 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    388,115,067 [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 153,115,067 [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**: 32,615,560,052 [8500]
   - **B. Securities (at market)**: 10,533,575,282 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: -15,537,369,055 [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)**: 27,611,766,279 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -202,835,763 [8570]
   - **2,777,647** [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 27,614,543,926 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: 5,375,064,571 [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)**: 7,412,734 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: 12,027,347,113 [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)**: 10,526,162,548 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 114,711,060 [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 0 [8715]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 28,050,698,026 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 436,154,100 [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**: 344,154,100 [8770]