INITIAL
End Date: 7/15/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/16/2020
Name of Company: Morgan Stanley & Co. LLC

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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: 4,361,896,751 [7315]
   - B. Securities (at market): 2,989,313,838 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 450,852,768 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 7,624,649 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -15,098,471 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.): 7,794,589,535 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 100,706,000 [7351]
   - Less: amount offset by customer owned securities: -99,862,778
   - 843,222

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,795,432,757 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,795,432,757 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 718,821,469 [7500]
   - B. Other banks qualified under Regulation 30.7: 680,674,054 [7520] 1,399,495,523 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 293,112,025 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 293,112,025 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 15,746,953 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,736,678 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 18,483,631 [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: 3,163,577,705 [7700]
   - B. Securities: 2,696,201,812 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 448,116,090 [7720]
   - D. Value of long option contracts: 7,624,649 [7730]
   - E. Value of short option contracts: -15,098,471 [7735] 6,300,421,785 [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: 8,011,512,964 [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: 76,080,207 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $14,728,693,762
   - B. Securities (at market): $8,154,156,440

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Value: $2,538,152,699

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $497,961,386
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-382,892,976

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - Value: $25,536,071,311

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: $-355,733,910
   - Remaining: $3,141,303

6. **Amount required to be segregated (add lines 4 and 5)**
   - Value: $25,539,212,614

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: $4,324,900,887
     - B. Securities representing investments of customers' funds (at market): $0
     - C. Securities held for particular customers or option customers in lieu of cash (at market): $863,026,380

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $13,220,876,871
   - B. Securities representing investments of customers' funds (at market): $0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $7,291,130,060

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - Value: $100,509,234

10. **Exchange traded options**
    - A. Value of open long option contracts: $497,961,386
    - B. Value of open short option contracts: $-382,892,976

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $13,025,314
    - B. Securities representing investments of customers' funds (at market): $0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): $0

12. **Segregated funds on hand**
    - Value: $0

13. **Total amount in segregation (add lines 7 through 12)**
    - Value: $25,928,537,156

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Excess: $154,324,542

15. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: $154,324,542
**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: 32,281,924,064 [8500]
   - B. Securities (at market): 10,528,695,213 [8510]

2. Net unrealized profit (loss) in open cleared swaps: -15,311,896,417 [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]
   - Net Equity (deficit) (add lines 1, 2, and 3): 27,498,722,860 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 209,948,937 [8560]
   - Less: amount offset by customer owned securities -204,381,117 [8570] 5,567,820 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 27,504,290,680 [8590]

6. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 5,249,981,024 [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): 7,412,611 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 11,787,791,247 [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): 10,521,282,602 [8650]

8. Net settlement from (to) derivatives clearing organizations: 327,977,307 [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): 27,894,444,791 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 390,154,111 [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: 298,154,111 [8770]