INITIAL
End Date: 7/20/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/21/2020
Morgan Stanley & Co. LLC
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: $235,000,000 or
b. Minimum percentage of customer segregated funds required: 0% or
c. Dollar amount range between: $0 and $0 or
d. Percentage range of customer segregated funds required between: 0% and 0%.

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: $92,000,000 or
b. Minimum percentage of cleared swaps customer collateral required: 0% or
c. Dollar amount range between: $0 and $0 or
d. Percentage range of cleared swaps customer collateral required between: 0% and 0%.

Attach supporting documents
**INITIAL**

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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:** 4,142,154,867 [7315]
   - **B. Securities (at market):** 3,084,338,089 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 508,990,339 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade:** 8,255,085 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade:** -14,511,834 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 7,729,226,546 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - 15,166,576 [7351]
   - Less: amount offset by customer owned securities -14,709,171 [7352] 457,405 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 7,729,683,951 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 7,729,683,951 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 635,511,821 [7500]
   - B. Other banks qualified under Regulation 30.7: 628,403,246 [7520] 1,263,915,067 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 381,443,696 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 381,443,696 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 15,988,214 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,616,444 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 18,604,658 [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: 3,089,714,569 [7700]
   - B. Securities: 2,702,894,393 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 506,373,895 [7720]
   - D. Value of long option contracts: 8,255,085 [7730]
   - E. Value of short option contracts: -14,511,834 [7735] 6,292,726,108 [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**
   - 7,956,689,529 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 227,005,578 [7380]

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**
    - 87,005,578 [7785]
**Daily Segregation - Segregation Statement**

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

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

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

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**
   - **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)**

Funds in segregated accounts

7. **Deposited in segregated funds bank accounts**
   - **Cash**
   - **Securities representing investments of customers’ funds (at market)**
   - **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**
   - **Cash**
   - **Securities representing investments of customers’ funds (at market)**
   - **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**
    - **Value of open long option contracts**
    - **Value of open short option contracts**

11. **Net equities with other FCMs**
    - **Net liquidating equity**
    - **Securities representing investments of customers’ funds (at market)**
    - **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 Excess**
**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: $31,138,041,004 (8500)
   - B. Securities (at market): $10,932,580,467 (8510)

2. Net unrealized profit (loss) in open cleared swaps: $-15,252,579,662 (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. Accounts liquidating to a deficit and accounts with debit balances - gross amount: $26,818,041,809 (8550)
   - Less: amount offset by customer owned securities: $-196,622,550 (8560) $486,936 (8570)

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $26,818,528,745 (8580)

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $5,426,616,246 (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): $7,276,117 (8620)

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $11,014,268,390 (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): $10,925,304,350 (8650)

8. Net settlement from (to) derivatives clearing organizations: $-47,717,765 (8660)

Cleared swaps options

9. Value of open cleared swaps clearing organizations: $0 (8670)

10. Value of open cleared swaps short option contracts: $0 (8680)

Net equities with other FCMs

11. Net liquidating equity: $0 (8690)

12. Cleared swaps customer funds on hand
   - A. Cash: $0
   - 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)

Total amount in cleared swaps customer segregation (add lines 7 through 12): $27,325,747,338 (8720)

Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): $507,218,593 (8730)

Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management: $92,000,000 (8760)

Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management: $415,218,593 (8770)