INITIAL
End Date: 7/24/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/27/2020
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%.

  235,000,000
  0
  0 0
  0 0

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%.

  140,000,000
  0
  0 0
  0 0

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%.

  92,000,000
  0
  0 0
  0 0

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 4,038,595,679 [7315]
   B. Securities (at market) 3,069,302,222 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 520,209,366 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 8,949,260 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -15,835,810 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,621,220,717 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -106,966,226 [7352] 636,526 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,621,857,243 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,621,857,243 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 591,136,699 [7500]
   B. Other banks qualified under Regulation 30.7 709,892,680 [7520] 1,301,029,379 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 372,611,609 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 372,611,609 [7570]

3. Equities with registered futures commission merchants
   A. Cash 19,777,433 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 2,177,907 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 21,955,340 [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 2,934,794,266 [7700]
   B. Securities 2,696,690,614 [7710]
   C. Unrealized gain (loss) on open futures contracts 518,031,459 [7720]
   D. Value of long option contracts 8,949,260 [7730]
   E. Value of short option contracts -15,835,810 [7735] 6,142,629,789 [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 7,838,226,117 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 216,368,874 [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 76,368,874 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 13,741,612,967 [7010]
   - **B. Securities (at market)**
     - 8,176,249,567 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 3,087,012,358 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 490,248,598 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -409,863,993 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 25,085,259,497 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 201,397,589 [7045]
   - Less: amount offset by customer securities
     - -201,038,334 [7047] 359,255 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 25,085,618,752 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 4,582,167,645 [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)**
     - 868,608,266 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 12,623,513,988 [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)**
     - 7,307,641,301 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -4,271,813 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 490,248,598 [7132]
    - **B. Value of open short option contracts**
      - -409,863,993 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 14,408,112 [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)**
    - 25,472,452,104 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 386,833,352 [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
      - 151,833,352 [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: **31,081,387,788** [8500]
   - B. Securities (at market): **11,100,929,649** [8510]

2. Net unrealized profit (loss) in open cleared swaps: **-15,192,017,689** [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): **26,990,299,748** [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: **209,988,496** [8560] **-208,314,468** [8570] **1,674,028** [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): **26,991,973,776** [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: **4,875,857,890** [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): **8,348,892** [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: **11,264,607,312** [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): **11,092,580,757** [8650]

9. Net settlement from (to) derivatives clearing organizations: **96,556,334** [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): **27,337,951,185** [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): **345,977,409** [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: **253,977,409** [8770]