INITIAL
End Date: 7/27/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/28/2020
Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

Contact Phone Number: 212-276-0963

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: 235,000,000
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: 0 and 0
  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
  b. Minimum percentage of customer secured funds required: 0%
  c. Dollar amount range between: 0 and 0
  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
  b. Minimum percentage of cleared swaps customer collateral required: 0%
  c. Dollar amount range between: 0 and 0
  d. Percentage range of cleared swaps customer collateral required between: 0% and 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**: 4,215,181,490 [7315]
   - **B. Securities (at market)**: 3,037,441,467 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 544,725,934 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 9,558,316 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -16,446,183 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,790,461,024 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: 2,175,237

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,792,636,261 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 7,792,636,261 [7360]

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   - **A. Banks located in the United States**: 661,101,478 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 635,446,714 [7520] 1,296,548,192 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 360,594,726 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 360,594,726 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 19,941,971 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 6,013,027 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 25,954,998 [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**: 3,116,569,064 [7700]
   - **B. Securities**: 2,676,846,741 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 538,712,907 [7720]
   - **D. Value of long option contracts**: 9,558,316 [7730]
   - **E. Value of short option contracts**: -16,446,183 [7735] 6,325,240,845 [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**: 8,008,338,761 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

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**: 75,702,500 [7785]
**INITIAL**

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### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**  
     - 13,857,035,318 [7010]
   - **Securities (at market)**  
     - 8,203,612,432 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   - 3,422,099,434 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**  
     - 498,756,516 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**  
     - -452,431,691 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   - 25,529,072,009 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   - 247,998,995 [7045]
   - Less: amount offset by customer securities  
     - -247,566,482 [7047]  
     - 432,513 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**  
   - 25,529,504,522 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - **Cash**  
     - 5,007,775,653 [7070]
   - **Securities representing investments of customers’ funds (at market)**  
     - 0 [7080]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**  
     - 754,675,278 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**  
     - 12,636,363,202 [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)**  
     - 7,448,937,154 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**  
   - 4,599,513 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**  
      - 498,756,516 [7132]
    - **B. Value of open short option contracts**  
      - -452,431,691 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**  
      - 17,615,157 [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)**  
    - 25,916,290,782 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    - 386,786,260 [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**  
      - 151,786,260 [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 30,937,724,477 [8500]
   B. Securities (at market) 11,108,554,131 [8510]

2. Net unrealized profit (loss) in open cleared swaps -14,894,407,835 [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]
   C. Net Equity (deficit) (add lines 1, 2, and 3) 27,151,870,773 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount 220,102,280 [8560]
   Less: amount offset by customer owned securities -215,293,430 [8570] 4,808,850 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,156,679,623 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,966,096,554 [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) 10,193,001 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 11,235,942,443 [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) 11,098,361,130 [8650]

8. Net settlement from (to) derivatives clearing organizations 200,897,577 [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) 27,511,490,705 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 354,811,082 [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 262,811,082 [8770]