INITIAL
End Date: 7/30/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/31/2020
INITIAL
End Date: 7/30/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/31/2020

Daily Segregation - Cover Page

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: 235,000,000
- b. Minimum percentage of customer segregated funds required: % 0
- c. Dollar amount range between: and: 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: 140,000,000
- b. Minimum percentage of customer secured funds required: % 0
- c. Dollar amount range between: and: 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: 92,000,000
- b. Minimum percentage of cleared swaps customer collateral required: % 0
- c. Dollar amount range between: and: 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: 4,066,212,456 [7315]
   B. Securities (at market): 3,137,426,705 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 459,040,043 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 11,493,454 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -18,194,750 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,655,977,908 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5):
   7,660,977,333 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:
   7,660,977,333 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States: 550,330,245 [7500]
   B. Other banks qualified under Regulation 30.7: 593,262,777 [7520] 1,143,593,022 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 464,250,801 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 464,250,801 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 21,088,685 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 5,838,088 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 26,926,773 [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: 3,121,113,814 [7700]
   B. Securities: 2,673,175,904 [7710]
   C. Unrealized gain (loss) on open futures contracts: 453,201,955 [7720]
   D. Value of long option contracts: 11,493,454 [7730]

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: 7,875,560,973 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8):
   214,583,640 [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:
    74,583,640 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)

1. Net ledger balance
   A. Cash 13,360,402,126 [7010]
   B. Securities (at market) 8,561,853,109 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,763,580,695 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 495,194,379 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -418,475,143 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,762,555,166 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 294,212,708 [7045]
   Less: amount offset by customer securities -289,227,907 [7047] 4,984,801 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,776,539,967 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,761,871,515 [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) 814,650,661 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 12,504,880,807 [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) 7,747,202,448 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 234,572,668 [7130]

10. Exchange traded options
    A. Value of open long option contracts 495,194,379 [7132]
    B. Value of open short option contracts -418,475,143 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 15,444,404 [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) 26,155,341,739 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 387,801,772 [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 152,801,772 [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**
     - 30,221,288,590 [8500]
   - **B. Securities (at market)**
     - 11,137,602,464 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -15,076,612,122 [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)**
   - 262,278,932 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - 261,808,848 [8560]
   - -260,308,359 [8570] 1,500,489 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,283,779,421 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - 4,636,858,091 [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)**
     - 35,825,647 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 11,351,290,251 [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)**
     - 11,101,776,817 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -363,147,210 [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)**
    - 26,762,603,596 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 478,824,175 [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**
    - 386,824,175 [8770]