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
INITIAL
End Date: 6/17/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/18/2020

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 4,466,328,420 [7315]
   B. Securities (at market) 3,246,554,363 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 108,821,914 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 7,263,338 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -13,930,290 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,815,037,745 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -76,298,973 [7352] 2,681,854 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,817,719,599 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,817,719,599 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 303,475,818 [7500]
   B. Other banks qualified under Regulation 30.7 289,218,585 [7520] 592,694,403 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,002,293,668 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 1,002,293,668 [7570]

3. Equities with registered futures commission merchants
   A. Cash 14,366,529 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 43,542 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 14,410,071 [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 4,106,942,487 [7700]
   B. Securities 2,244,260,695 [7710]
   C. Unrealized gain (loss) on open futures contracts 108,778,372 [7720]
   D. Value of long option contracts 7,263,338 [7730]
   E. Value of short option contracts -13,930,290 [7735] 6,453,314,602 [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 8,062,712,744 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 244,993,145 [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 104,993,145 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 16,846,680,122 [7010]
   B. Securities (at market) 8,887,719,332 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 212,084,545 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 440,342,054 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -362,182,547 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,024,643,506 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 179,176,533 [7045]
   Less: amount offset by customer securities -177,571,466 [7047] 1,605,067 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,026,248,573 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,022,311,045 [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) 1,120,258,779 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,437,269,245 [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) 7,767,460,553 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 73,044,891 [7130]

10. Exchange traded options
    A. Value of open long option contracts 440,342,054 [7132]
    B. Value of open short option contracts -362,182,547 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 13,764,802 [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) 26,512,268,822 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 486,020,249 [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 251,020,249 [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: $32,741,265,096
   - B. Securities (at market): $9,769,035,169

2. **Net unrealized profit (loss) in open cleared swaps**
   - $-15,153,075,133

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: $0
   - B. Market value of open cleared swaps option contracts granted (sold): $0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - $27,357,225,132

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: $-182,171,879
   - $190,624,895

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $27,365,678,148

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $5,655,735,667
   - 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): $47,538,599

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $12,679,759,182
   - 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): $9,721,496,570

9. **Net settlement from (to) derivatives clearing organizations**
   - $-396,438,504

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: $0
    - B. Value of open cleared swaps short option contracts: $0

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $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

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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - $27,708,091,514

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $342,413,366

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - $92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - $250,413,366

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INITIAL

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