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
   d. Percentage range of customer segregated funds required between: 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
   d. Percentage range of customer secured funds required between: 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
   d. Percentage range of cleared swaps customer collateral required between: 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 4,419,026,920 [7315]
   b. Securities (at market) 3,163,706,170 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 241,853,691 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 7,421,780 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -13,893,180 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,818,115,381 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 71,442,888 [7351]

   Less: amount offset by customer owned securities -69,497,512 [7352] 1,945,376 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,820,060,757 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,820,060,757 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   a. Banks located in the United States 429,966,259 [7500]
   b. Other banks qualified under Regulation 30.7 371,259,653 [7520] 801,225,912 [7530]

2. Securities
   a. In safekeeping with banks located in the United States 917,407,974 [7540]
   b. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 917,407,974 [7570]

3. Equities with registered futures commission merchants
   a. Cash 14,428,965 [7580]
   b. Securities 0 [7590]
   c. Unrealized gain (loss) on open futures contracts 1,069,478 [7600]
   d. Value of long option contracts 0 [7610]
   e. Value of short option contracts 0 [7615] 15,498,443 [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 3,822,277,514 [7700]
   b. Securities 2,246,298,197 [7710]
   c. Unrealized gain (loss) on open futures contracts 240,784,214 [7720]
   d. Value of long option contracts 7,421,780 [7730]
   e. Value of short option contracts -13,893,180 [7735] 6,302,888,525 [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 8,037,020,854 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 216,960,097 [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 76,960,097 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash
     - $16,117,010,191 [7010]
   - B. Securities (at market)
     - $8,564,706,371 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $847,221,755 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - $449,134,867 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - $-368,278,547 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $25,609,794,637 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $156,615,036 [7045]
   - Less: amount offset by customer securities
     - $-155,230,487 [7047] $1,384,549 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $25,611,179,186 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash
     - $4,530,190,217 [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)
     - $1,206,377,115 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - $12,838,638,482 [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)
     - $7,358,329,256 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - - $29,823,248 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
      - $449,134,867 [7132]
    - B. Value of open short option contracts
      - $-368,278,547 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - $11,617,844 [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)**
    - $25,996,185,986 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $385,006,800 [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**
    - $150,006,800 [7198]

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**INITIAL**

**End Date:** 6/23/2020  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 6/24/2020
### 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: 32,562,893,994 [8500]
   - B. Securities (at market): 9,901,864,982 [8510]


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): 27,410,074,822 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 164,848,089 [8560]
   - Less: amount offset by customer owned securities: -159,979,160 [8570]
   - 4,868,929 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 27,414,943,751 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 5,171,691,646 [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): 24,653,099 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 12,506,119,537 [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): 9,877,211,883 [8650]

9. Net settlement from (to) derivatives clearing organizations: 239,358,538 [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): 27,819,034,703 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 484,090,952 [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: 312,090,952 [8770]