Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

Contact Phone Number
212-276-0963

Contact Email Address
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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%.

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%.

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%.

Attach supporting documents
INITIAL
End Date: 5/20/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/21/2020

**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**: 4,229,555,777 [7315]
   - **B. Securities (at market)**: 2,812,830,605 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 425,421,774 [7325]

3. Exchange traded options
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 5,755,795 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -13,128,026 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,460,435,925 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - **Less: amount offset by customer owned securities**: 958,900 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,461,394,825 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:
   - **7,461,394,825** [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - **A. Banks located in the United States**: 533,221,591 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 406,688,640 [7520] 939,910,231 [7530]

2. Securities
   - **A. In safekeeping with banks located in the United States**: 779,697,834 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 779,697,834 [7570]

3. Equities with registered futures commission merchants
   - **A. Cash**: 12,118,643 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 3,632,160 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 15,750,803 [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**: 3,572,588,556 [7700]
   - **B. Securities**: 2,033,132,772 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 421,789,614 [7720]
   - **D. Value of long option contracts**: 5,755,795 [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: 7,755,497,579 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 294,102,754 [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: 154,102,754 [7785]
SEgregation REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 11,460,306,697 [7010]
   B. Securities (at market) 8,410,887,296 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 6,473,698,731 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 571,519,143 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -536,280,621 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,830,131,246 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 230,373,730 [7045]
   Less: amount offset by customer securities -227,499,547 [7047] 2,874,183 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,383,005,429 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,339,669,817 [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) 1,350,379,463 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,983,210,121 [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) 7,060,507,833 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 294,441,377 [7130]

10. Exchange traded options
    A. Value of open long option contracts 571,519,143 [7132]
    B. Value of open short option contracts -536,280,621 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 11,123,279 [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) 27,074,570,412 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 691,564,983 [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 456,564,983 [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: 35,055,784,171
   - B. Securities (at market): 9,644,220,447

2. Net unrealized profit (loss) in open cleared swaps: -17,063,735,725

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): 27,636,268,893

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: -192,716,091
   - 6,215,658

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 27,642,484,551

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 5,495,802,260
   - 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): 57,592,773

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 12,937,406,320
   - 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): 9,586,627,674

9. Net settlement from (to) derivatives clearing organizations: -122,182,450

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): 27,955,246,577

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 312,762,026

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: 220,762,026