INITIAL
End Date: 6/5/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/8/2020
FCM’s Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: $0 or $235,000,000
b. Minimum percentage of customer segregated funds required: 0% or 0%
c. Dollar amount range between: $0 and $0

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):

Attach supporting documents
End Date: 6/5/2020
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### 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: 4,284,993,061 [7315]
   - B. Securities (at market): 3,129,598,129 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 657,388,521 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 8,845,931 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -13,645,711 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 8,067,179,931 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: 118,283,117 [7351]
   - Net Liquidating Equity Method (add lines 4 and 5): 8,069,695,859 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - Amount required to be set aside as the secured amount - Net Liquidating Equity: 8,069,695,859 [7356]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   - A. Banks located in the United States: 382,039,968 [7500]
   - B. Other banks qualified under Regulation 30.7: 424,375,846 [7520] 806,415,814 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 1,020,099,859 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 1,020,099,859 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 14,103,358 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 395,721 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 14,499,079 [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: 3,734,716,273 [7700]
   - B. Securities: 2,109,498,270 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 656,992,799 [7720]
   - D. Value of long option contracts: 8,845,931 [7730]
   - E. Value of short option contracts: -13,645,711 [7735] 6,496,407,562 [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: 8,337,422,314 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 267,726,455 [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: 127,726,455 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 14,367,841,429 [7010]
   - **B. Securities (at market)**: 8,903,032,054 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 2,430,045,845 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 576,836,535 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -556,708,393 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,721,047,470 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 827,202,741 [7045]
   - Less: amount offset by customer securities: -820,179,759 [7047] 7,022,982 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,728,070,452 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**: 3,867,536,546 [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)**: 1,526,065,809 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 13,258,391,096 [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)**: 7,376,966,245 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 248,795,448 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 576,836,535 [7132]
    - **B. Value of open short option contracts**: -556,708,393 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 14,913,816 [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)**: 26,312,797,102 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 584,726,650 [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**: 349,726,650 [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 32,465,439,098 [8500]
   B. Securities (at market) 9,429,684,850 [8510]

2. Net unrealized profit (loss) in open cleared swaps -13,299,803,549 [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) 28,595,320,399 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 143,731,410 [8560]
   Less: amount offset by customer owned securities -125,536,583 [8570] 18,194,827 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 28,613,515,226 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 6,123,486,915 [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) 12,723,149 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 12,368,230,827 [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) 9,416,961,701 [8650]

9. Net settlement from (to) derivatives clearing organizations 1,019,647,827 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 28,941,050,419 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 327,535,193 [8730]

15. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]