INITIAL
End Date: 1/9/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/10/2020
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

Contact Phone Number
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FCM’s Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: ; or 235,000,000
   b. Minimum percentage of customer segregated funds required: % ; or 0
   c. Dollar amount range between: and; or 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: ; or 140,000,000
   b. Minimum percentage of customer secured funds required: % ; or 0
   c. Dollar amount range between: and; or 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: ; or 92,000,000
   b. Minimum percentage of cleared swaps customer collateral required: % ; or 0
   c. Dollar amount range between: and; or 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 3,224,323,426 [7315]
   B. Securities (at market) 2,150,778,094 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 137,036,792 [7325]
3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 2,743,352 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -5,686,263 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 5,509,195,401 [7345]
   Less: amount offset by customer owned securities -98,739,652 [7354]
5. Account liquidating to a deficit and account with a debit balances - gross amount 100,185,165 [7351]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5) 5,510,640,914 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line
   6. 5,510,640,914 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 444,515,168 [7500]
   B. Other banks qualified under Regulation 30.7 601,424,732 [7520] 1,045,939,900 [7530]
2. Securities
   A. In safekeeping with banks located in the United States 244,296,754 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 244,296,754 [7570]
3. Equities with registered futures commission merchants
   A. Cash 9,756,872 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 6,042,757 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 15,799,629 [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 2,360,380,520 [7700]
   B. Securities 1,906,481,340 [7710]
   C. Unrealized gain (loss) on open futures contracts 130,994,035 [7720]
   D. Value of long option contracts 2,743,352 [7730]
   E. Value of short option contracts -5,686,263 [7735] 4,394,912,984 [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 5,700,949,267 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
   Page 1 from Line 8) 190,308,353 [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 50,308,353 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 10,069,100,497 [7010]
   B. Securities (at market) 6,107,228,823 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,201,448,306 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 314,645,351 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -300,436,004 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 17,391,986,973 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 203,150,310 [7045]
   Less: amount offset by customer securities -202,059,121 [7047] 1,091,189 [7050]

6. Amount required to be segregated (add lines 4 and 5) 17,393,078,162 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 4,059,489,462 [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) 825,983,587 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 7,153,787,204 [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) 5,281,245,236 [7120]


10. Exchange traded options
   A. Value of open long option contracts 314,645,351 [7132]
   B. Value of open short option contracts -300,436,004 [7133]

11. Net equities with other FCMs
   A. Net liquidating equity 3,371,275 [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) 17,680,246,531 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 287,168,369 [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 52,168,369 [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               18,744,605,892 [8500]
   B. Securities (at market) 8,747,451,607 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   -6,308,360,170 [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) 21,183,697,329 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities
   Net required to be segregated for cleared swaps customers (add lines 4 and 5)

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 21,184,819,614 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash               3,869,062,063 [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) 41,576,538 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash               8,861,816,539 [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) 8,705,875,069 [8650]

9. Net settlement from (to) derivatives clearing organizations

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
    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) 21,372,533,929 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)

15. Management Target Amount for Excess funds in cleared swaps segregated accounts

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management

92,000,000 [8760]

95,714,315 [8770]