INITIAL
End Date: 1/13/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/14/2020
Daily Segregation - Cover Page

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: \( \text{\textendash} \) or 235,000,000
b. Minimum percentage of customer segregated funds required: \( \% \) ; or 0
c. Dollar amount range between: \( \text{\textendash} \) 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: \( \text{\textendash} \) or 140,000,000
b. Minimum percentage of customer secured funds required: \( \% \) ; or 0
c. Dollar amount range between: \( \text{\textendash} \) 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: \( \text{\textendash} \) or 92,000,000
b. Minimum percentage of cleared swaps customer collateral required: \( \% \) ; or 0
c. Dollar amount range between: \( \text{\textendash} \) 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**: 3,161,369,219 [7315]
   - **B. Securities (at market)**: 2,149,432,010 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 75,224,032 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 4,305,607 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -8,832,347 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 5,381,498,521 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 73,087,742 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 5,382,335,277 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - 5,382,335,277 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 541,590,299 [7500]
   - B. Other banks qualified under Regulation 30.7: 427,760,010 [7520] 969,350,309 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 242,890,923 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 242,890,923 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 9,752,637 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 5,788,935 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 15,541,572 [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: 2,375,520,578 [7700]
   - B. Securities: 1,906,541,088 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 69,435,097 [7720]
   - D. Value of long option contracts: 4,305,607 [7730]
   - E. Value of short option contracts: -8,832,347 [7735] 4,346,970,023 [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: 5,574,752,827 [7770]


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: 52,417,550 [7785]
**initial**

**End Date:** 1/13/2020  
**Firm Name:** Morgan Stanley & Co. LLC  
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### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**
     - B. Securities (at market)  
   - **Securities (at market)**
     - A. Cash  
   - **Net unrealized profit (loss) in open futures contracts traded on a contract market**
     - B. Deduct market value of open option contracts granted (sold) on a contract market  
2. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market  
   - B. Deduct market value of open option contracts granted (sold) on a contract market  
3. **Net equity (deficit) (add lines 1, 2 and 3)**
4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities  
5. **Amount required to be segregated (add lines 4 and 5)**

### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - **Cash**
   - B. Securities representing investments of customers’ funds (at market)  
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash  
   - B. Securities representing investments of customers’ funds (at market)  
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
9. **Net settlement from (to) derivatives clearing organizations of contract markets**
10. **Exchange traded options**
    - A. Value of open long option contracts  
    - B. Value of open short option contracts  
11. **Net equities with other FCMs**
    - A. Net liquidating equity  
    - B. Securities representing investments of customers’ funds (at market)  
    - C. Securities held for particular customers or option customers in lieu of cash (at market)
12. Segregated funds on hand  
13. Total amount in segregation (add lines 7 through 12)  
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  
15. Management Target Amount for Excess funds in segregation  
16. Excess (deficiency) funds in segregation over (under) Management Target Amount  

### Values

<table>
<thead>
<tr>
<th>Category</th>
<th>Amount</th>
<th>Line(s)</th>
</tr>
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<tbody>
<tr>
<td>Net ledger balance</td>
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<tr>
<td>Cash</td>
<td>9,828,406,118</td>
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<tr>
<td>Securities (at market)</td>
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<td>Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
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<td>Exchange traded options</td>
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<td>[7032]</td>
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<td>[7033]</td>
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<tr>
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<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
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<td>Less: amount offset by customer securities</td>
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<td>Amount required to be segregated (add lines 4 and 5)</td>
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<td>FUNDS IN SEGREGATED ACCOUNTS</td>
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<td>Deposited in segregated funds bank accounts</td>
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<tr>
<td>Cash</td>
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<td>Securities representing investments of customers’ funds (at market)</td>
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<td>Securities held for particular customers or option customers in lieu of cash (at market)</td>
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<td>Value of open long option contracts</td>
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<tr>
<td>Value of open short option contracts</td>
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<td>[7133]</td>
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<tr>
<td>Net equities with other FCMs</td>
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<tr>
<td>Net liquidating equity</td>
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<td>Securities representing investments of customers’ funds (at market)</td>
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<td>Securities held for particular customers or option customers in lieu of cash (at market)</td>
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<td>Segregated funds on hand</td>
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<td>Total amount in segregation (add lines 7 through 12)</td>
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<td>Management Target Amount for Excess funds in segregation</td>
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<td>Excess (deficiency) funds in segregation over (under) Management Target Amount Excess</td>
<td>50,939,884</td>
<td>[7198]</td>
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</table>
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 18,950,909,506 [8500]
   B. Securities (at market) 8,744,532,825 [8510]

2. Net unrealized profit (loss) in open cleared swaps -6,320,073,049 [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) 21,375,369,282 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 68,339,868 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 21,381,326,152 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,798,853,586 [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) 2,992,407 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,833,206,198 [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) 8,741,540,418 [8650]

9. Net settlement from (to) derivatives clearing organizations 283,255,657 [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) 21,659,848,266 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 278,522,114 [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 186,522,114 [8770]