INITIAL
End Date: 1/29/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/30/2020
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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: $235,000,000
   b. Minimum percentage of customer segregated funds required: 0%
   c. Dollar amount range between: 0 and 0
   d. Percentage range of customer segregated funds required between: 0% and 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 and 0
   d. Percentage range of customer secured funds required between: 0% and 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 and 0
   d. Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents
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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 3,676,996,709 [7315]
   B. Securities (at market) 2,163,111,651 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -364,428,988 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 5,803,047 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -7,886,257 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,473,596,162 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -177,371,677 [7352] 618,747 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,474,214,909 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,474,214,909 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 391,323,626 [7500]
   B. Other banks qualified under Regulation 30.7 597,748,944 [7520] 989,072,570 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 308,074,318 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 308,074,318 [7570]

3. Equities with registered futures commission merchants
   A. Cash 13,227,184 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,638,433 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 14,865,617 [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 2,872,872,243 [7700]
   B. Securities 1,855,037,333 [7710]
   C. Unrealized gain (loss) on open futures contracts -366,067,421 [7720]
   D. Value of long option contracts 5,803,047 [7730]
   E. Value of short option contracts -7,886,257 [7735] 4,359,758,945 [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 5,671,771,450 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 197,556,541 [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 57,556,541 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: \(10,069,175,077\) [7010]
   - B. Securities (at market): \(6,002,004,866\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(1,527,864,539\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(428,209,471\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-350,129,741\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(17,677,124,212\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(158,516,131\) [7045]
   - Less: amount offset by customer securities: \(-157,485,918\) [7047]
   - \(1,030,213\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(17,678,154,425\) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - A. Cash: \(4,129,536,904\) [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): \(779,134,855\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(7,723,235,023\) [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): \(5,222,870,011\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(29,043,516\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(428,209,471\) [7132]
    - B. Value of open short option contracts: \(-350,129,741\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(2,527,139\) [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)**
    - \(17,964,427,178\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(286,272,753\) [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**
    - \(51,272,753\) [7198]
**Daily Segregation - Swaps Statement**

**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: 20,962,612,705 [8500]
   - B. Securities (at market): 8,863,378,421 [8510]

2. Net unrealized profit (loss) in open cleared swaps: -8,547,722,761 [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): 21,278,268,365 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 119,096,657
   - Less: amount offset by customer owned securities: -117,861,900 [8570]
   - 1,234,757

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 21,279,503,122 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 4,078,275,126 [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): 1,775,941 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 9,338,474,559 [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): 8,861,602,480 [8650]


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): 21,919,888,029 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 640,384,907 [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: 548,384,907 [8770]