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: ; 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 %.

235,000,000

0

0 0

0 0

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 %.

140,000,000

0

0 0

0 0

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 %.

92,000,000

0

0 0

0 0

Attach supporting documents
INITIAL
End Date: 1/30/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/31/2020

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 3,680,474,305 [7315]
   B. Securities (at market) 2,184,738,959 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -593,818,214 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 6,575,382 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -8,461,180 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,269,509,252 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -266,514,853 [7352] 520,501 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,270,029,753 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,270,029,753 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 389,682,262 [7500]
   B. Other banks qualified under Regulation 30.7 634,733,071 [7520] 1,024,415,333 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 331,664,155 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 331,664,155 [7570]

3. Equities with registered futures commission merchants
   A. Cash 13,152,624 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,604,564 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 14,757,188 [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 2,835,195,099 [7700]
   B. Securities 1,853,074,803 [7710]
   C. Unrealized gain (loss) on open futures contracts -595,422,778 [7720]
   D. Value of long option contracts 6,575,382 [7730]
   E. Value of short option contracts -8,461,180 [7735] 4,090,961,326 [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 5,461,798,002 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 191,768,249 [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 51,768,249 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   A. Cash **9,709,109,036 [7010]**
   B. Securities (at market) **5,945,949,126 [7020]**

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   **1,795,898,119 [7030]**

3. **Exchange traded options**
   A. Add market value of open option contracts purchased on a contract market **432,580,655 [7032]**
   B. Deduct market value of open option contracts granted (sold) on a contract market **-373,075,328 [7033]**

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   **17,510,461,608 [7040]**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   **256,553,011 [7045]**
   Less: amount offset by customer securities **-255,139,511 [7047]**
   **1,413,500 [7050]**

6. **Amount required to be segregated (add lines 4 and 5)**
   **17,511,875,108 [7060]**

7. **FUNDS IN SEGREGATED ACCOUNTS**
   A. Cash **3,515,448,780 [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) **750,337,089 [7090]**

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   A. Cash **7,723,895,715 [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) **5,195,612,037 [7120]**

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   **550,558,728 [7130]**

10. **Exchange traded options**
    A. Value of open long option contracts **432,580,655 [7132]**
    B. Value of open short option contracts **-373,075,328 [7133]**

11. **Net equities with other FCMs**
    A. Net liquidating equity **2,642,626 [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)**
    **17,798,000,302 [7180]**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    **51,125,194 [7198]**

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**

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**INITIAL**

End Date: 1/30/2020

Firm Name: Morgan Stanley & Co. LLC

Form: Daily Seg - FOCUS II

Submit Date: 1/31/2020

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**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   A. Cash **9,709,109,036 [7010]**
   B. Securities (at market) **5,945,949,126 [7020]**

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   **1,795,898,119 [7030]**

3. **Exchange traded options**
   A. Add market value of open option contracts purchased on a contract market **432,580,655 [7032]**
   B. Deduct market value of open option contracts granted (sold) on a contract market **-373,075,328 [7033]**

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   **17,510,461,608 [7040]**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   **256,553,011 [7045]**
   Less: amount offset by customer securities **-255,139,511 [7047]**
   **1,413,500 [7050]**

6. **Amount required to be segregated (add lines 4 and 5)**
   **17,511,875,108 [7060]**

7. **FUNDS IN SEGREGATED ACCOUNTS**
   A. Cash **3,515,448,780 [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) **750,337,089 [7090]**

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   A. Cash **7,723,895,715 [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) **5,195,612,037 [7120]**

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   **550,558,728 [7130]**

10. **Exchange traded options**
    A. Value of open long option contracts **432,580,655 [7132]**
    B. Value of open short option contracts **-373,075,328 [7133]**

11. **Net equities with other FCMs**
    A. Net liquidating equity **2,642,626 [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)**
    **17,798,000,302 [7180]**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    **51,125,194 [7198]**

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**
## 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**
     - 21,231,167,631 [8500]
   - **B. Securities (at market)**
     - 8,875,088,599 [8510]
2. **Net unrealized profit (loss) in open cleared swaps**
   - -9,019,884,142 [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)**
   - 21,086,372,088 [8550]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**
     - -114,850,894 [8570] 1,353,752 [8580]
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 21,087,725,840 [8590]
7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - **A. Cash**
     - 4,151,166,664 [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)**
     - 3,750,324 [8620]
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 9,547,018,734 [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)**
     - 8,871,338,275 [8650]
9. **Net settlement from (to) derivatives clearing organizations**
   - -474,385,913 [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 [8715]
13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 22,098,888,084 [8720]
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 1,011,162,244 [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**
    - 919,162,244 [8770]