INITIAL
End Date: 2/3/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/4/2020
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Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
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Contact Email Address: Ikram.shah@morganstanley.com

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 3,953,813,055 [7315]
   - B. Securities (at market) 2,192,949,696 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -792,988,774 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade 9,092,426 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -8,803,996 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,354,062,407 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -201,196,125 [7352] 1,139,526 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,355,201,933 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,355,201,933 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States 480,847,554 [7500]
   - B. Other banks qualified under Regulation 30.7 415,892,551 [7520] 896,740,105 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States 336,695,589 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 336,695,589 [7570]

3. Equities with registered futures commission merchants
   - A. Cash 13,064,312 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 1,125,121 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 14,189,433 [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] 9 [7680]

5. Amounts held by members of foreign boards of trade
   - A. Cash 3,236,642,210 [7700]
   - B. Securities 1,856,254,107 [7710]
   - C. Unrealized gain (loss) on open futures contracts -794,113,895 [7720]
   - D. Value of long option contracts 9,092,426 [7730]
   - E. Value of short option contracts -8,803,996 [7735] 4,299,070,852 [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 5,546,695,979 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 191,494,046 [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 51,494,046 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: 10,440,408,193
   - B. Securities (at market): 5,857,324,678

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 1,236,174,354

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 456,291,923
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -390,591,296

4. Net equity (deficit) (add lines 1, 2 and 3): 17,599,607,852

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 252,833,218
   - Less: amount offset by customer securities: -251,100,035
   - Net: 1,733,183

6. Amount required to be segregated (add lines 4 and 5): 17,601,341,035

7. Deposited in segregated funds bank accounts
   - A. Cash: 4,008,178,898
   - B. Securities representing investments of customers’ funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 662,748,075

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 7,914,541,538
   - B. Securities representing investments of customers’ funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 5,194,576,603

9. Net settlement from (to) derivatives clearing organizations of contract markets: 38,598,845

10. Exchange traded options
    - A. Value of open long option contracts: 456,291,923
    - B. Value of open short option contracts: -390,591,296

11. Net equities with other FCMs
    - A. Net liquidating equity: 3,231,599
    - B. Securities representing investments of customers’ funds (at market): 0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 0

12. Segregated funds on hand: 0

13. Total amount in segregation (add lines 7 through 12): 17,887,576,185

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 286,235,150

15. Management Target Amount for Excess funds in segregation: 235,000,000

16. Excess (deficiency) funds in segregation over (under) Management Target Amount: 51,235,150
### 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: 21,938,527,137 [8500]
   - B. Securities (at market): 8,886,752,315 [8510]
2. **Net unrealized profit (loss) in open cleared swaps**
   - -9,199,255,801 [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)**
   - 21,626,023,651 [8550]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 21,626,878,799 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,820,778,185 [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): 12,204,096 [8620]
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 9,525,135,645 [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): 8,874,548,219 [8650]
9. **Net settlement from (to) derivatives clearing organizations**
   - 101,441,043 [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)**
    - 22,334,107,188 [8720]
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 707,228,389 [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**
    - 615,228,389 [8770]