INITIAL
End Date: 2/12/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/13/2020
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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 3,298,484,344 [7315]
   B. Securities (at market) 2,207,688,365 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 86,058,645 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 5,705,642 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -7,972,759 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,589,964,246 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -109,047,234 [7352] 6,913,358 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5) 5,596,877,604 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,596,877,604 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 341,403,632 [7500]
   B. Other banks qualified under Regulation 30.7 698,077,024 [7520] 1,039,480,656 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 379,661,125 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 379,661,125 [7570]

3. Equities with registered futures commission merchants
   A. Cash 14,637,135 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -231,155 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 14,405,980 [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 2,442,162,839 [7700]
   B. Securities 1,828,027,239 [7710]
   C. Unrealized gain (loss) on open futures contracts 86,289,800 [7720]
   D. Value of long option contracts 5,705,642 [7730]
   E. Value of short option contracts -7,972,759 [7735] 4,354,212,770 [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 5,787,760,531 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement from Line 8) 190,882,927 [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 50,882,927 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: 8,277,205,691 [7010]
   - B. Securities (at market): 5,845,366,330 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,033,056,686 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 477,262,258 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -362,097,549 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 17,270,793,416 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 345,035,400 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 17,272,778,428 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: 3,761,149,401 [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): 889,362,739 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 7,715,884,067 [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): 4,956,003,591 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 115,740,768 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 477,262,258 [7132]
    - B. Value of open short option contracts: -362,097,549 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 5,747,775 [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)**: 17,559,053,030 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 286,274,602 [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: 51,274,602 [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
     - 21,369,363,740 [8500]
   - B. Securities (at market)
     - 8,642,241,543 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   - -7,894,944,015 [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)
   - 22,116,661,268 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities
     - -143,267,179 [8570] 9,017,333 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - 22,125,678,601 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash
     - 4,002,944,157 [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)
     - 1,636,358 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash
     - 9,344,104,222 [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)
     - 8,640,605,185 [8650]

9. Net settlement from (to) derivatives clearing organizations
   - 463,082,640 [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)
    - 22,452,372,562 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - 326,693,961 [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
    - 234,693,961 [8770]