INITIAL
End Date: 2/14/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/18/2020
Morgan Stanley & Co. LLC

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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 %.

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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 %.

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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 %.

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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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: 3,242,708,567
   - **B. Securities (at market)**: 2,216,500,108

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 62,201,916

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 5,705,745
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -7,242,614

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,519,873,722

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 99,090,743
   - Less: amount offset by customer owned securities: -98,320,458
     - Result: 770,285

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,520,644,007

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,520,644,007

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 400,821,502
   - B. Other banks qualified under Regulation 30.7: 628,433,014

2. **Securities**
   - A. In safekeeping with banks located in the United States: 391,571,505
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0

3. **Equities with registered futures commission merchants**
   - A. Cash: 13,954,828
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: 1,223,329
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: 0
   - B. Securities: 0
   - C. Amount due to (from) clearing organization - daily variation: 0
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 2,391,492,275
   - B. Securities: 1,824,928,603
   - C. Unrealized gain (loss) on open futures contracts: 60,978,587
   - D. Value of long option contracts: 5,705,745
   - E. Value of short option contracts: 7,242,614

6. **Amounts with other depositories designated by a foreign board of trade**: 0

7. **Segregated funds on hand**: 0

8. **Total funds in separate section 30.7 accounts**: 5,711,866,774

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 191,222,767

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**: 140,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 51,222,767
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 8,352,202,956 [7010]
   - B. Securities (at market): 5,786,072,932 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,004,960,889 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 499,373,204 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -373,224,940 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 17,269,385,041 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 94,793,603 [7045]
   - Less: amount offset by customer securities: -89,358,758 [7047]
   - 5,434,845 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 17,274,819,886 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 3,715,231,673 [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): 884,344,599 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 7,862,402,377 [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): 4,901,728,333 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 64,995,654 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 499,373,204 [7132]
    - B. Value of open short option contracts: -373,224,940 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 6,497,445 [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)**: 17,561,348,345 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 286,528,459 [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**: 51,528,459 [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**  
     \[21,305,855,638\]  
     \[8500\]
   - **B. Securities (at market)**  
     \[8,618,502,912\]  
     \[8510\]

2. **Net unrealized profit (loss) in open cleared swaps**  
   \[-8,391,993,509\]  
   \[8520\]

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)**  
   \[21,532,365,041\]  
   \[8550\]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   \[93,301,065\]  
   \[8560\]

   - Less: amount offset by customer owned securities  
     \[-92,452,712\]  
     \[8570\]
     \[848,353\]  
     \[8580\]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**  
   \[21,533,213,394\]  
   \[8590\]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**  
     \[3,910,977,181\]  
     \[8600\]
   - **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)**  
     \[2,443,935\]  
     \[8620\]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**  
     \[9,899,753,538\]  
     \[8630\]
   - **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)**  
     \[8,616,058,977\]  
     \[8650\]

9. **Net settlement from (to) derivatives clearing organizations**  
   \[-375,717,941\]  
   \[8660\]

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)**  
    \[22,053,515,690\]  
    \[8720\]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**  
    \[520,302,296\]  
    \[8730\]

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**  
    \[92,000,000\]  
    \[8740\]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**  
    \[428,302,296\]  
    \[8770\]