INITIAL
End Date: 5/4/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/5/2020
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Daily Segregation - Cover Page

Name of Company

Morgan Stanley & Co. LLC

Contact Name

Ikram Shah

Contact Phone Number

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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 %.

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 %.

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 %.

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

<table>
<thead>
<tr>
<th>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</th>
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</thead>
<tbody>
<tr>
<td>0 [7305]</td>
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1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **Cash**: 4,537,007,525 [7315]
   - **Securities (at market)**: 2,795,711,725 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -138,436,483 [7325]

3. **Exchange traded options**
   - **Market value of open option contracts purchased on a foreign board of trade**: 14,208,640 [7335]
   - **Market value of open contracts granted (sold) on a foreign board of trade**: -18,431,274 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 7,190,060,133 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -244,687,044 [7352]
   - **Net Liquidating Equity Method (add lines 4 and 5)**: 7,197,641,637 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 7,197,641,637 [7355]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - **Banks located in the United States**: 506,294,898 [7500]
   - **Other banks qualified under Regulation 30.7**: 211,816,591 [7520] 718,111,489 [7530]

2. **Securities**
   - **In safekeeping with banks located in the United States**: 773,697,391 [7540]
   - **In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 773,697,391 [7570]

3. **Equities with registered futures commission merchants**
   - **Cash**: 11,669,338 [7580]
   - **Securities**: 0 [7590]
   - **Unrealized gain (loss) on open futures contracts**: 1,754,753 [7600]
   - **Value of long option contracts**: 0 [7610]
   - **Value of short option contracts**: 0 [7615] 13,424,091 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **Cash**: 0 [7640]
   - **Securities**: 0 [7650]
   - **Amount due to (from) clearing organization - daily variation**: 0 [7660]
   - **Value of long option contracts**: 0 [7670]
   - **Value of short option contracts**: 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - **Cash**: 4,103,564,947 [7700]
   - **Securities**: 2,022,014,334 [7710]
   - **Unrealized gain (loss) on open futures contracts**: -140,191,236 [7720]
   - **Value of long option contracts**: 14,208,640 [7730]
   - **Value of short option contracts**: -18,431,274 [7735] 5,981,165,411 [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**: 7,486,398,382 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 288,756,745 [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**: 148,756,745 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 10,638,119,868 [7010]
   B. Securities (at market) 8,590,204,252 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   6,659,715,785 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 700,109,214 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -555,178,574 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   26,032,970,545 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   133,392,597 [7045]
   Less: amount offset by customer securities -122,135,834 [7047] 11,256,763 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   26,044,227,308 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 5,064,216,092 [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) 1,192,596,158 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 12,798,854,959 [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) 7,397,608,094 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   126,969,193 [7130]

10. Exchange traded options
    A. Value of open long option contracts 700,109,214 [7132]
    B. Value of open short option contracts -555,178,574 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 13,150,374 [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)
    26,738,325,510 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    694,098,202 [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 459,098,202 [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 36,181,546,409 [8500]
   B. Securities (at market) 9,913,638,827 [8510]

2. Net unrealized profit (loss) in open cleared swaps -18,116,400,031 [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) 27,978,785,205 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 215,112,691 [8560]
   Less: amount offset by customer owned securities -213,611,693 [8570] 1,500,998 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,980,286,203 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,664,948,144 [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) 62,177,419 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,061,212,242 [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) 9,851,461,408 [8650]

9. Net settlement from (to) derivatives clearing organizations 11,933,446 [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) 28,651,732,659 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 671,446,456 [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 579,446,456 [8770]