INITIAL
End Date: 11/6/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/7/2019
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 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
Initial
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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 2,580,557,740 [7315]
   B. Securities (at market) 2,293,771,419 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 526,118,117 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 19,071,290 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -21,679,896 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,397,838,670 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities
   a. 38,986,951
   b. -37,588,309
   c. 1,398,642

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,399,237,312 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,399,237,312 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 143,388,442 [7500]
   B. Other banks qualified under Regulation 30.7 617,780,929 [7520] 761,169,371 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 685,839,902 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 685,839,902 [7570]

3. Equities with registered futures commission merchants
   A. Cash 9,802,529 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -868,577 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 8,933,952 [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 2,002,537,982 [7700]
   B. Securities 1,607,931,517 [7710]
   C. Unrealized gain (loss) on open futures contracts 526,986,693 [7720]
   D. Value of long option contracts 19,071,290 [7730]
   E. Value of short option contracts -21,679,896 [7735] 4,134,847,586 [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 5,590,790,811 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 191,553,499 [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 51,553,499 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 11,500,095,213 [7010]
   B. Securities (at market) 6,713,028,296 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -802,051,884 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 408,555,027 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -251,370,708 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 17,568,255,944 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 474,868,727 [7045]
   Less: amount offset by customer securities -474,450,507 [7047] 418,220 [7050]

6. Amount required to be segregated (add lines 4 and 5) 17,568,674,164 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,481,964,795 [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) 762,297,316 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,244,370,759 [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) 5,950,730,980 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 251,448,784 [7130]

10. Exchange traded options
    A. Value of open long option contracts 408,555,027 [7132]
    B. Value of open short option contracts -251,370,708 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 8,606,831 [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) 17,856,603,784 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 287,929,620 [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 52,929,620 [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 20,971,266,662 [8500]
   B. Securities (at market) 9,094,635,525 [8510]

2. Net unrealized profit (loss) in open cleared swaps -7,915,257,060 [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) 22,150,645,127 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 126,367,858 [8560]
   Less: amount offset by customer owned securities -111,503,057 [8570] 14,864,801 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 22,165,509,928 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,294,556,775 [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) 77,073,545 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,272,589,007 [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) 9,017,561,980 [8650]


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) 22,376,466,975 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 210,957,047 [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 118,957,047 [8770]