INITIAL
End Date: 11/11/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/12/2019
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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 %.

235,000,000
0
0 0
0 0

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 %.

140,000,000
0
0 0
0 0

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 %.

92,000,000
0
0 0
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**: 2,576,305,799 [7315]
   - **B. Securities (at market)**: 2,316,404,526 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 461,219,894 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 14,819,193 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -16,880,191 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,351,869,221 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 45,015,496 [7351]

6. **Less: amount offset by customer owned securities**: -44,321,038

   **694,458** [7354]

7. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,352,563,679 [7355]

8. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,352,563,679 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 126,163,036 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 504,228,710 [7520] 630,391,746 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 772,030,698 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 772,030,698 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 9,394,670 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: -1,921,401 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 7,473,269 [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**: 2,131,058,307 [7700]
   - **B. Securities**: 1,544,373,828 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 463,141,295 [7720]
   - **D. Value of long option contracts**: 14,819,193 [7730]
   - **E. Value of short option contracts**: -16,880,191 [7735] 4,136,512,432 [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**: 5,546,408,145 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 193,844,466 [7380]

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**: 53,844,466 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: \(11,779,269,217\) [7010]
   - B. Securities (at market): \(6,770,149,638\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(-1,911,739,349\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(367,657,545\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-242,129,327\) [7033]
   - **Net equity (deficit) (add lines 1, 2 and 3)**: \(16,763,207,724\) [7040]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities**: \(-712,878,876\) [7047] \(558,848\) [7050]

5. **Amount required to be segregated (add lines 4 and 5)**
   - **Net equities with other FCMs**
     - A. Net liquidating equity: \(9,225,865\) [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]
   - **Segregated funds on hand**: \(0\) [7150]

6. **Total amount in segregation (add lines 7 through 12)**
   - **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
   - **Management Target Amount for Excess funds in segregation**
   - **Excess (deficiency) funds in segregation over (under) Management Target Amount**

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### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: \(4,117,917,986\) [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): \(896,932,489\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(6,312,780,048\) [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): \(5,873,217,149\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **Value of open long option contracts**: \(367,657,545\) [7132]
   - **Value of open short option contracts**: \(-242,129,327\) [7133]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(367,657,545\) [7132]
    - B. Value of open short option contracts: \(-242,129,327\) [7133]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: \(9,225,865\) [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)**
    - **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **Management Target Amount for Excess funds in segregation**
    - **Excess (deficiency) funds in segregation over (under) Management Target Amount**
## 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: 20,328,573,962 [8500]
   - B. Securities (at market): 9,071,334,554 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -6,845,418,874 [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)**
   - 22,554,489,642 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 41,488,177 [8560]
   - Less: amount offset by customer owned securities
     - -40,705,195 [8570]
     - 782,982 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 22,555,272,624 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 4,597,872,928 [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): 85,484,201 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 9,298,223,937 [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): 8,985,850,353 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 4,564,901 [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 [8715]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 22,971,996,320 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 416,723,696 [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**
    - 324,723,696 [8770]