INITIAL
End Date:11/27/2019
Firm Name:Morgan Stanley & Co. LLC
Form:Daily Seg - FOCUS II
Submit Date:11/29/2019
Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

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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
### 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 2,565,795,693 [7315]
   - B. Securities (at market) 2,265,052,086 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 586,279,243 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 7,670,866 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -8,556,004 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 5,416,241,884 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities -64,576,976 [7352] 1,240,981 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 5,417,482,865 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 5,417,482,865 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States 154,516,656 [7500]
   - B. Other banks qualified under Regulation 30.7 482,882,085 [7520] 637,398,741 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 437,191,355 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 437,191,355 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 8,278,779 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts -1,033,290 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 7,245,489 [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 2,112,106,241 [7700]
   - B. Securities 1,827,860,732 [7710]
   - C. Unrealized gain (loss) on open futures contracts 587,312,533 [7720]
   - D. Value of long option contracts 7,670,866 [7730]
   - E. Value of short option contracts -8,556,004 [7735] 4,526,394,368 [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**
   - 5,608,229,953 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 190,747,088 [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**
    - 50,747,088 [7785]
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Daily Segregation - Segregation Statement

SEgregation REQUIREMEnts(Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 8,724,214,140 [7010]
   B. Securities (at market) 6,362,598,361 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,979,591,770 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 312,769,904 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -228,564,481 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 17,150,609,694 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 275,405,161 [7045]
   Less: amount offset by customer securities -274,751,063 [7047] 654,098 [7050]

6. Amount required to be segregated (add lines 4 and 5) 17,151,263,792 [7060]

FUNDS IN SEGREgATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,042,669,466 [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) 736,989,037 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,896,098,011 [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) 5,625,609,324 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 40,146,296 [7130]

10. Exchange traded options
    A. Value of open long option contracts 312,769,904 [7132]
    B. Value of open short option contracts -228,564,481 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 12,632,197 [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) 17,438,349,754 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 287,085,962 [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 52,085,962 [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: 20,418,013,635 [8500]
   - B. Securities (at market): 8,874,829,042 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -7,734,726,173 [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)**
   - 21,558,116,504 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 86,916,219 [8560]
   - Less: amount offset by customer owned securities: -81,352,452 [8570]
   - 5,563,767 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 21,563,680,271 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,646,643,244 [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): 31,363,411 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 8,800,812,420 [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): 8,843,465,631 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 474,709,474 [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)**
    - 21,796,994,180 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 233,313,909 [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**
    - 141,313,909 [8770]