INITIAL
End Date: 11/29/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/2/2019
INITIAL
End Date: 11/29/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/2/2019
Daily Segregation - Cover Page

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
  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: 0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash: 2,482,249,481 [7315]
   B. Securities (at market): 2,328,833,576 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 431,917,524 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 6,738,536 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -8,480,207 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 5,241,258,928 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities
   Method (add lines 4 and 5)

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Net Liquidating Equity Method (add lines 4 and 5): 5,242,573,928 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   5,242,573,928 [7360]

8. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS
   1. Cash in banks
   2. Securities
      A. In safekeeping with banks located in the United States: 502,964,096 [7540]
      B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 502,964,096 [7570]
   3. Equities with registered futures commission merchants
      A. Cash: 8,140,999 [7580]
      B. Securities: 0 [7590]
      C. Unrealized gain (loss) on open futures contracts: -662,766 [7600]
      D. Value of long option contracts: 0 [7610]
      E. Value of short option contracts: 0 [7615] 7,478,233 [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: 1,953,121,408 [7700]
      B. Securities: 1,825,869,480 [7710]
      C. Unrealized gain (loss) on open futures contracts: 432,580,290 [7720]
      D. Value of long option contracts: 6,738,536 [7730]
      E. Value of short option contracts: -8,480,207 [7735] 4,209,829,507 [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: 5,431,720,867 [7770]
   9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 189,146,939 [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: 49,146,939 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 8,920,050,385 [7010]
   B. Securities (at market) 6,273,527,162 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   1,447,915,812 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 317,423,557 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -232,450,481 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 16,726,466,435 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 407,142,940 [7045]
   Less: amount offset by customer securities -406,185,123 [7047] 957,817 [7050]

6. Amount required to be segregated (add lines 4 and 5) 16,727,424,252 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 3,787,812,120 [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) 764,141,110 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,943,798,183 [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) 5,509,386,052 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -84,435,629 [7130]

10. Exchange traded options
    A. Value of open long option contracts 317,423,557 [7132]
    B. Value of open short option contracts -232,450,481 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 7,905,335 [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) 17,013,580,247 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 286,155,995 [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 51,155,995 [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: \(20,139,759,627\) [8500]
   - B. Securities (at market): \(8,946,667,761\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \(-7,653,690,271\) [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)**
   - \(21,432,737,117\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: \(-69,650,733\) [8570] \(3,142,836\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \(21,435,879,953\) [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(3,890,232,183\) [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): \(30,976,062\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(8,701,040,693\) [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): \(8,915,691,699\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - \(132,195,819\) [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)**
    - \(21,670,136,456\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \(234,256,503\) [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**
    - \(142,256,503\) [8770]