INITIAL
End Date: 12/2/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/3/2019
INITIAL
End Date: 12/2/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/3/2019
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: $235,000,000;

c. Dollar amount range between: $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;

c. Dollar amount range between: $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;

c. Dollar amount range between: $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: 2,561,143,372 [7315]
   - B. Securities (at market): 2,337,552,936 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 309,342,745 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 6,107,712 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -8,840,988 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,205,305,777 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method** (add lines 4 and 5)
   - 5,205,973,012 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 5,205,973,012 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 358,520,760 [7500]
   - B. Other banks qualified under Regulation 30.7: 453,016,083 [7520] 811,536,843 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 517,278,687 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 517,278,687 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 8,067,610 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -635,714 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 7,431,896 [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: 1,976,877,993 [7700]
   - B. Securities: 1,820,274,249 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 309,978,459 [7720]
   - D. Value of long option contracts: 6,107,712 [7730]

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**: 5,440,644,851 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount** (subtract line 7 Secured Statement Page 1 from Line 8)
   - 234,671,839 [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**: 94,671,839 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 9,352,067,921 [7010]
   - **B. Securities (at market)**: 6,220,561,060 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 401,409,173 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 317,071,998 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -233,010,633 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 16,058,099,519 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 658,619,416 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 16,068,330,244 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**: 3,304,939,149 [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)**: 770,494,267 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 6,907,414,536 [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)**: 5,450,066,793 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -179,237,248 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 317,071,998 [7132]
    - **B. Value of open short option contracts**: -233,010,633 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 11,652,584 [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)**: 16,349,391,446 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 281,061,202 [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**: 46,061,202 [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 20,075,251,549 [8500]
   B. Securities (at market) 8,941,309,398 [8510]
2. Net unrealized profit (loss) in open cleared swaps -7,278,990,946 [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) 21,737,570,001 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 182,168,818 [8560]
   Less: amount offset by customer owned securities -169,942,689 [8570] 12,226,129 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 21,749,796,130 [8590]

Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,836,843,941 [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) 9,859,014 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,816,556,285 [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) 8,931,450,384 [8650]
9. Net settlement from (to) derivatives clearing organizations 378,831,068 [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 0 [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 21,973,540,692 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 223,744,562 [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 131,744,562 [8770]