INITIAL
End Date: 12/11/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/12/2019
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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 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
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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 2,929,715,173 [7315]
B. Securities (at market) 2,366,665,274 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 245,566,187 [7325]

3. Exchange traded options
a. Market value of open option contracts purchased on a foreign board of trade 7,719,944 [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade -9,819,403 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,539,847,175 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 109,182,018 [7351]
Less: amount offset by customer owned securities -108,193,293 [7352] 988,725 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,540,835,900 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,540,835,900 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
A. Banks located in the United States 316,477,650 [7500]
B. Other banks qualified under Regulation 30.7 600,906,234 [7520] 917,383,884 [7530]

2. Securities
A. In safekeeping with banks located in the United States 310,486,034 [7540]
B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 310,486,034 [7570]

3. Equities with registered futures commission merchants
A. Cash 7,836,596 [7580]
B. Securities 0 [7590]
C. Unrealized gain (loss) on open futures contracts -447,655 [7600]
D. Value of long option contracts 0 [7610]
E. Value of short option contracts 0 [7615] 7,388,941 [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 2,197,248,385 [7700]
B. Securities 2,056,179,240 [7710]
C. Unrealized gain (loss) on open futures contracts 246,013,842 [7720]
D. Value of long option contracts 7,719,944 [7730]
E. Value of short option contracts -9,819,403 [7735] 4,497,342,008 [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 5,732,600,867 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
Page 1 from Line 8) 191,764,967 [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 51,764,967 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $9,293,259,740 [7010]
   - B. Securities (at market): $6,189,965,260 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $1,511,869,512 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $343,780,004 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-270,958,120 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $17,067,916,396 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $117,297,351 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: $17,068,619,293 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $4,001,398,788 [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): $811,554,887 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $6,666,285,256 [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): $5,378,410,373 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $414,965,339 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $343,780,004 [7132]
    - B. Value of open short option contracts: $-270,958,120 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $10,831,677 [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)**: $17,356,268,204 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $287,648,911 [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: $52,648,911 [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 19,294,365,349 [8500]
   B. Securities (at market) 8,839,012,019 [8510]

2. Net unrealized profit (loss) in open cleared swaps -7,378,272,963 [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]
   C. Net Equity (deficit) (add lines 1, 2, and 3) 20,755,104,405 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 117,939,568 [8560]
   Less: amount offset by customer owned securities -116,836,078 [8570] 1,103,490 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 20,756,207,895 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,605,051,178 [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) 35,015,205 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,962,736,777 [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) 8,803,996,814 [8650]

9. Net settlement from (to) derivatives clearing organizations -417,220,023 [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) 20,989,579,951 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 233,372,056 [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 141,372,056 [8770]