INITIAL
End Date: 12/12/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/13/2019
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):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer segregated funds required between: 0 and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: $140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer secured funds required between: 0 and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: $92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0
- Percentage range of cleared swaps customer collateral required between: 0 and 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 2,937,069,006 [7315]
   B. Securities (at market) 2,346,982,865 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 304,783,333 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 4,177,405 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -6,141,430 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,586,071,179 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 93,840,131 [7352] 270,572 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,587,141,751 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,587,141,751 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 108,528,264 [7500]
   B. Other banks qualified under Regulation 30.7 813,342,135 [7520] 921,870,399 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 298,957,258 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 298,957,258 [7570]

3. Equities with registered futures commission merchants
   A. Cash 7,345,195 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 271,106 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,616,301 [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 2,199,981,922 [7700]
   B. Securities 2,048,025,607 [7710]
   C. Unrealized gain (loss) on open futures contracts 304,512,228 [7720]
   D. Value of long option contracts 4,177,405 [7730]
   E. Value of short option contracts -6,141,430 [7735] 4,550,555,732 [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 5,778,999,690 [7770]


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 51,857,939 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 8,927,503,128 [7010]
   B. Securities (at market) 6,098,603,490 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,029,461,196 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 343,912,279 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -285,801,315 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 16,113,678,778 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 803,933,527 [7045]
   Less: amount offset by customer securities -791,946,791 [7047] 11,986,736 [7050]

6. Amount required to be segregated (add lines 4 and 5) 16,125,665,514 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 3,368,617,532 [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) 786,525,952 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,777,073,071 [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) 5,312,077,538 [7120]


10. Exchange traded options
    A. Value of open long option contracts 343,912,279 [7132]
    B. Value of open short option contracts -285,801,315 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,368,292 [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) 16,413,150,905 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 287,485,391 [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 52,485,391 [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: 19,457,716,017 [8500]
   - B. Securities (at market): 8,735,132,469 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -6,339,321,468 [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)**
   - 21,853,527,018 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - -291,963,287 [8570] 19,342,702 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 21,872,869,720 [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,588,337,421 [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): 23,504,811 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 8,934,475,016 [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): 8,711,627,658 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 1,100,040,495 [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)**
    - 22,357,985,401 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 485,115,681 [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**
    - 393,115,681 [8770]