INITIAL
End Date: 12/24/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/26/2019
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
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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 and $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 and $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 and $0
- 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 3,171,771,114 [7315]
   - B. Securities (at market) 2,269,443,626 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 39,614,922 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 4,884,387 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -8,463,966 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 5,477,250,083 [7337]

5. **Account liquidating to a deficit and account with a debit balances - gross amount** 60,311,603 [7352] 387,679 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 5,477,637,762 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 5,477,637,762 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States 582,519,806 [7500]
   - B. Other banks qualified under Regulation 30.7 415,081,599 [7520] 997,601,405 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 247,490,384 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 247,490,384 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 7,201,746 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 2,815,047 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 10,016,793 [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 2,358,676,476 [7700]
   - B. Securities 2,021,953,242 [7710]
   - C. Unrealized gain (loss) on open futures contracts 36,799,875 [7720]
   - D. Value of long option contracts 4,884,387 [7730]
   - E. Value of short option contracts 8,463,966 [7735] 4,413,850,014 [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** 5,668,958,596 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 191,320,834 [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** 51,320,834 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**  
     10,768,629,269 [7010]
   - **B. Securities (at market)**  
     6,381,657,245 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   278,734,446 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**  
     301,702,387 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**  
     -265,678,853 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   17,465,044,494 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   247,322,232 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**  
   17,465,929,902 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**  
     4,354,069,831 [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)**  
     780,657,990 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**  
     6,828,801,688 [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)**  
     5,600,999,255 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**  
   142,808,896 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**  
      301,702,387 [7132]
    - **B. Value of open short option contracts**  
      -265,678,853 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**  
      7,462,585 [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)**  
    17,750,823,779 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    284,893,877 [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**  
    49,893,877 [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**
     - 18,416,485,291
   - **B. Securities (at market)**
     - 8,695,326,402

2. **Net unrealized profit (loss) in open cleared swaps**
   - -5,990,938,290

3. **Cleared swaps options**
   - **A. Market value of open cleared swaps option contracts purchased**
     - 0
   - **B. Market value of open cleared swaps option contracts granted (sold)**
     - 0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - 21,120,873,403

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 62,922,643
   - Less: amount offset by customer owned securities
   - -61,801,033
   - 1,121,610

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 21,121,995,013

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - 4,325,165,018
   - **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)**
     - 5,519,895

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 8,601,515,952
   - **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)**
     - 8,689,806,507

9. **Net settlement from (to) derivatives clearing organizations**
   - -253,808,054

10. **Cleared swaps options**
    - **A. Value of open cleared swaps long option contracts**
      - 0
    - **B. Value of open cleared swaps short option contracts**
      - 0

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 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

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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 21,368,199,318

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 246,204,305

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - 92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - 154,204,305