INITIAL
End Date: 9/20/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/23/2019
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

Contact Phone Number
212-276-0963

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: ; or
  - 235,000,000
- Minimum percentage of customer segregated funds required: % ; or
  - 0
- Dollar amount range between: and; or
  - 0 0
- Percentage range of customer segregated funds required between: % and %.
  - 0 0

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: ; or
  - 92,000,000
- Minimum percentage of cleared swaps customer collateral required: % ; or
  - 0
- Dollar amount range between: and; or
  - 0 0
- Percentage range of cleared swaps customer collateral required between: % and %.
  - 0 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**: 2,891,709,179 [7315]
   - **B. Securities (at market)**: 2,347,730,667 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 115,313,560 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**: 35,542,855 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**: -31,694,178 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,358,602,083 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -56,039,078 [7352] **957,599** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,359,559,682 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,359,559,682 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. **Banks located in the United States**: 230,041,403 [7500]
   - B. **Other banks qualified under Regulation 30.7**: 591,262,906 [7520] **821,304,309** [7530]

2. **Securities**
   - A. **In safekeeping with banks located in the United States**: 563,580,454 [7540]
   - B. **In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] **563,580,454** [7570]

3. **Equities with registered futures commission merchants**
   - A. **Cash**: 9,806,930 [7580]
   - B. **Securities**: 0 [7590]
   - C. **Unrealized gain (loss) on open futures contracts**: 837,895 [7600]
   - D. **Value of long option contracts**: 0 [7610]
   - E. **Value of short option contracts**: 0 [7615] **10,644,825** [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] **9** [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. **Cash**: 2,252,893,857 [7700]
   - B. **Securities**: 1,784,150,212 [7710]
   - C. **Unrealized gain (loss) on open futures contracts**: 114,475,665 [7720]
   - D. **Value of long option contracts**: 35,542,855 [7730]
   - E. **Value of short option contracts**: -31,694,178 [7735] **4,155,368,411** [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**: 5,550,897,999 [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**: 51,338,317 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash $12,421,156,910 [7010]
   B. Securities (at market) $6,516,365,126 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - $1,587,312,656 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market $442,964,099 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market - $303,190,880 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) $17,489,982,599 [7040]

5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount $408,640,011 [7045]
   Less: amount offset by customer securities - $408,487,618 [7047] 152,393 [7050]

6. Amount required to be segregated (add lines 4 and 5) $17,490,134,992 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash $4,587,227,636 [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) $600,250,535 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash $6,719,950,196 [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) $5,916,114,591 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets - $198,805,598 [7130]

10. Exchange traded options
    A. Value of open long option contracts $442,964,099 [7132]
    B. Value of open short option contracts - $303,190,880 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity $12,893,769 [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) $17,777,404,348 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) $287,269,356 [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 $52,269,356 [7198]
### Daily Segregation - Swaps Statement

**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: \(21,936,626,700\) [8500]
   - B. Securities (at market): \(9,236,271,326\) [8510]
2. **Net unrealized profit (loss) in open cleared swaps**: \(-9,710,585,457\) [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)**: \(21,462,312,569\) [8550]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \(43,219,014\) [8560]
   - Less: amount offset by customer owned securities: \(-42,744,191\) [8570] \(474,823\) [8580]
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: \(21,462,787,392\) [8590]
7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(4,100,461,790\) [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): \(3,428,105\) [8620]
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(8,348,726,874\) [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): \(9,232,843,221\) [8650]
9. **Net settlement from (to) derivatives clearing organizations**: \(12,216,984\) [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): \(0\) [8715]
    - 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)**: \(21,697,676,974\) [8720]
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: \(234,889,582\) [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**: \(142,889,582\) [8770]