INITIAL
End Date: 9/25/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/26/2019
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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
Contact Email Address: Ikram.shah@morganstanley.com

FCM's Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: $235,000,000;
   b. Minimum percentage of customer segregated funds required: 0%
      ;
   c. Dollar amount range between: 0 and 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;
   b. Minimum percentage of customer secured funds required: 0%
      ;
   c. Dollar amount range between: 0 and 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;
   b. Minimum percentage of cleared swaps customer collateral required: 0%
      ;
   c. Dollar amount range between: 0 and 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: \( \$2,864,781,183 \) [7315]
   - B. Securities (at market): \( \$2,255,463,230 \) [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - \( \$-12,921,634 \) [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: \( \$31,828,457 \) [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: \( \$-29,998,773 \) [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - \( \$5,109,152,463 \) [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - \( \$128,588,776 \) [7351]
   - Less: amount offset by customer owned securities: \( \$-127,314,449 \) [7352]
     - \( \$1,274,327 \) [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - \( \$5,110,426,790 \) [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - \( \$5,110,426,790 \) [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: \( \$193,551,067 \) [7500]
   - B. Other banks qualified under Regulation 30.7: \( \$532,312,695 \) [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: \( \$541,769,984 \) [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: \( \$0 \) [7560]

3. **Equities with registered futures commission merchants**
   - A. Cash: \( \$9,789,800 \) [7580]
   - B. Securities: \( \$0 \) [7590]
   - C. Unrealized gain (loss) on open futures contracts: \( \$1,482,992 \) [7600]
   - D. Value of long option contracts: \( \$0 \) [7610]
   - E. Value of short option contracts: \( \$0 \) [7615]

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]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: \( \$2,363,399,050 \) [7700]
   - B. Securities: \( \$1,713,693,246 \) [7710]
   - C. Unrealized gain (loss) on open futures contracts: \( \$-14,404,626 \) [7720]
   - D. Value of long option contracts: \( \$31,828,457 \) [7730]
   - E. Value of short option contracts: \( \$-29,998,773 \) [7735]

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**
   - \( \$5,343,423,892 \) [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Segured Statement Page 1 from Line 8)**
   - \( \$232,997,102 \) [7380]

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**
    - \( \$92,997,102 \) [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - A. Cash: $11,623,797,961 [7010]
   - B. Securities (at market): $6,256,056,267 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-1,641,623,080 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $452,542,191 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-292,107,824 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $16,398,665,515 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $932,819,630 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $16,400,118,649 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $3,596,099,907 [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): $679,062,621 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $6,733,028,564 [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): $5,576,993,646 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $-73,256,091 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $452,542,191 [7132]
    - B. Value of open short option contracts: $-292,107,824 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $13,120,182 [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)**
    - $16,685,483,196 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $285,364,547 [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** $50,364,547 [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 23,100,837,742 [8500]
   B. Securities (at market) 9,238,907,291 [8510]

2. Net unrealized profit (loss) in open cleared swaps -10,191,525,677 [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) 22,148,219,356 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities -259,851,059 [8570] 14,256,681 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 22,162,476,037 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,736,170,265 [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) 1,412,495 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,661,746,947 [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) 9,237,494,796 [8650]

9. Net settlement from (to) derivatives clearing organizations 937,271,779 [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

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 22,574,096,282 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 411,620,245 [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 319,620,245 [8770]