INITIAL
End Date: 9/27/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/30/2019
FCM's Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: ; or
   b. Minimum percentage of customer segregated funds required: ; or
   c. Dollar amount range between: and; or
   d. Percentage range of customer segregated funds required between: and %.

   FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: ; or
   b. Minimum percentage of customer secured funds required: ; or
   c. Dollar amount range between: and; or
   d. Percentage range of customer secured funds required between: and %.

   FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
   a. Minimum dollar amount: ; or
   b. Minimum percentage of cleared swaps customer collateral required: ; or
   c. Dollar amount range between: and; or
   d. Percentage range of cleared swaps customer collateral required between: and %.

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 2,956,005,552 [7315]
   B. Securities (at market) 2,310,265,558 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 136,450,277 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 29,528,519 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -28,451,502 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,403,798,404 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 53,485,871 [7351]
   Less: amount offset by customer owned securities -52,625,856 [7352] 860,015 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,404,658,419 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,404,658,419 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts
1. Cash in banks
   A. Banks located in the United States 238,382,070 [7500]
   B. Other banks qualified under Regulation 30.7 519,579,924 [7520] 757,961,994 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 623,924,854 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 623,924,854 [7570]

3. Equities with registered futures commission merchants
   A. Cash 9,776,645 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 812,427 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 10,589,072 [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 2,379,658,340 [7700]
   B. Securities 1,686,340,704 [7710]
   C. Unrealized gain (loss) on open futures contracts 135,637,850 [7720]
   D. Value of long option contracts 29,528,519 [7730]

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 5,595,189,831 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 190,531,412 [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 50,531,412 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: $11,763,513,254 [7010]
   - **B. Securities (at market)**: $6,399,024,974 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $-1,459,217,228 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $460,237,134 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: $-303,456,539 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $16,860,101,595 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**

6. **Amount required to be segregated (add lines 4 and 5)**: $16,861,204,696 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**: $3,653,279,082 [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)**: $970,017,563 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $6,852,992,285 [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)**: $5,429,007,411 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $69,768,676 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: $460,237,134 [7132]
    - **B. Value of open short option contracts**: $-303,456,539 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $15,451,518 [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)**: $17,147,297,130 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $286,092,434 [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**: $51,092,434 [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 22,998,618,606 [8500]
   B. Securities (at market) 9,271,243,429 [8510]

2. Net unrealized profit (loss) in open cleared swaps -10,379,469,319 [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) 21,890,392,716 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities -71,946,785 [8570] 3,044,928 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 21,893,437,644 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,979,572,128 [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) 11,202,027 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,994,311,564 [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) 9,260,041,402 [8650]

9. Net settlement from (to) derivatives clearing organizations 15,297,598 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 22,260,424,719 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 366,987,075 [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 274,987,075 [8770]