INITIAL
End Date: 10/9/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/10/2019
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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: ; or $235,000,000
b. Minimum percentage of customer segregated funds required: % ; or 0%
c. Dollar amount range between: and ; or 0
  0
d. Percentage range of customer segregated funds required between: % and %. 0 0

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or $92,000,000
b. Minimum percentage of cleared swaps customer collateral required: % ; or 0%
c. Dollar amount range between: and ; or 0 0
  0
d. Percentage range of cleared swaps customer collateral required between: % and %. 0 0

Attach supporting documents
Firm Name: Morgan Stanley & Co. LLC
Submit Date: 10/10/2019

**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: 3,089,720,034 [7315]
   - B. Securities (at market): 2,203,168,378 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -239,425,145 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 28,975,709 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -30,188,222 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 5,052,250,754 [7345]


6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 5,052,832,421 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,052,832,421 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States: 194,763,280 [7500]
   - B. Other banks qualified under Regulation 30.7: 523,314,173 [7520] 718,077,453 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 598,760,965 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 598,760,965 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 9,499,703 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 673,179 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 10,172,882 [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: 2,555,281,631 [7700]
   - B. Securities: 1,604,407,413 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -240,098,324 [7720]
   - D. Value of long option contracts: 28,975,709 [7730]
   - E. Value of short option contracts: -30,188,222 [7735] 3,918,378,207 [7740]

6. Amounts with other depositaries 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: 5,245,389,507 [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: 52,557,086 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - **A. Cash**: $11,690,519,676 [7010]
   - **B. Securities (at market)**: $6,371,476,956 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $-1,101,489,914 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $488,714,145 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: $-340,230,507 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $17,108,990,356 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $523,737,094 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: $17,109,491,950 [7060]

**Funds in segregated accounts**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: $3,983,258,609 [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)**: $880,523,210 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $6,990,186,134 [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)**: $5,490,953,746 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $-107,042,466 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: $488,714,145 [7132]
    - **B. Value of open short option contracts**: $-340,230,507 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $9,508,179 [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)**: $17,395,871,050 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $286,379,100 [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**: $51,379,100 [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 23,821,886,142 [8500]
   B. Securities (at market) 9,068,401,923 [8510]
2. Net unrealized profit (loss) in open cleared swaps -10,542,406,010 [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) 22,347,882,055 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 130,727,381 [8560]
   Less: amount offset by customer owned securities -123,341,460 [8570] 7,385,921 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 22,355,267,976 [8590]
Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,215,173,706 [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) 25,779,645 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,795,540,093 [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) 9,042,622,278 [8650]
9. Net settlement from (to) derivatives clearing organizations 520,219,281 [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) 22,599,335,003 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 244,067,027 [8730]
Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]
15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 152,067,027 [8770]