INITIAL
End Date: 10/10/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/11/2019
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):
  a. Minimum dollar amount: $235,000,000; or
  b. Minimum percentage of customer segregated funds required: 0%; or
  c. Dollar amount range between: $0 and $0; or
  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; or
  b. Minimum percentage of customer secured funds required: 0%; or
  c. Dollar amount range between: $0 and $0; or
  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; or
  b. Minimum percentage of cleared swaps customer collateral required: 0%; or
  c. Dollar amount range between: $0 and $0; or
  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 **3,120,971,627 [7315]**
   - B. Securities (at market) **2,176,320,248 [7317]**

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-159,661,838 [7325]**

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade **32,453,008 [7335]**
   - b. Market value of open contracts granted (sold) on a foreign board of trade **-32,887,172 [7337]**

4. Net equity (deficit) (add lines 1. 2. and 3.) **5,137,195,873 [7355]**

5. Account liquidating to a deficit and account with a debit balances - gross amount 
   - Less: amount offset by customer owned securities **-52,393,738 [7352]** **692,475 [7354]**
   - **5,137,888,348 [7356]**

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **5,137,888,348 [7360]**

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **5,137,888,348 [7360]**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States **228,689,328 [7500]**
   - B. Other banks qualified under Regulation 30.7 **538,636,030 [7520]** **767,325,358 [7530]**

2. Securities
   - A. In safekeeping with banks located in the United States **575,264,520 [7540]**
   - B. In safekeeping with other banks qualified under Regulation 30.7 **0 [7560]** **575,264,520 [7570]**

3. Equities with registered futures commission merchants
   - A. Cash **9,465,508 [7580]**
   - B. Securities **746,761 [7590]**
   - C. Unrealized gain (loss) on open futures contracts **0 [7600]**
   - D. Value of long option contracts **0 [7610]**
   - E. Value of short option contracts **0 [7615]** **10,212,269 [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 **2,535,767,767 [7700]**
   - B. Securities **1,601,055,729 [7710]**
   - C. Unrealized gain (loss) on open futures contracts **-160,408,599 [7720]**
   - D. Value of long option contracts **32,453,008 [7730]**
   - E. Value of short option contracts **-32,887,172 [7735]** **3,975,980,733 [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 **5,328,782,880 [7770]**
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **190,894,532 [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 **50,894,532 [7785]**
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: $11,761,311,294 [7010]
   - **Securities (at market)**: $6,387,094,969 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **A. Cash**: $-1,647,871,859 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $461,048,478 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: $-319,865,070 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **A. Cash**: $16,641,717,812 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **A. Cash**: $683,726,652 [7045]
   - **Less: amount offset by customer securities**: $-683,609,696 [7047] **116,956** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **A. Cash**: $16,641,834,768 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**: $3,294,399,278 [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)**: $949,206,329 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $7,007,019,212 [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)**: $5,437,888,640 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **A. Cash**: $89,623,901 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: $461,048,478 [7132]
    - **B. Value of open short option contracts**: $-319,865,070 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $9,373,966 [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**
    - **A. Cash**: $0 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - **A. Cash**: $16,928,694,734 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **A. Cash**: $286,859,966 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - **A. Cash**: $235,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **A. Cash**: $51,859,966 [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 23,429,625,227 [8500]
   
2. Net unrealized profit (loss) in open cleared swaps -9,796,180,000 [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) 22,675,319,514 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 211,550,178 [8560]
   Less: amount offset by customer owned securities -200,697,839 [8570] 10,852,339 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 22,686,171,853 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,197,655,025 [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) 1,495,223 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,946,321,073 [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) 9,040,379,064 [8650]

9. Net settlement from (to) derivatives clearing organizations 753,313,866 [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) 22,939,164,251 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 252,992,398 [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 160,992,398 [8770]