INITIAL
End Date: 10/15/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/16/2019
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Daily Segregation - Cover Page

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: ; 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
  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
  d. 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: 2,972,708,145 [7315]
   - B. Securities (at market): 2,224,910,526 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 105,530,096 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 29,420,499 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -28,707,690 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,303,861,576 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 68,869,584 [7351]
   - Less: amount offset by customer owned securities: -65,652,821 [7352]
   - 3,216,763 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,307,078,339 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,307,078,339 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 197,597,015 [7500]
   - B. Other banks qualified under Regulation 30.7: 550,648,585 [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 657,088,814 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560]

3. **Equities with registered futures commission merchants**
   - A. Cash: 9,406,620 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 275,303 [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: 29,420,499 [7730]
   - E. Value of short option contracts: -28,707,690 [7735]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 2,408,361,013 [7700]
   - B. Securities: 1,567,821,712 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 105,254,793 [7720]
   - D. Value of long option contracts: 29,420,499 [7730]
   - E. Value of short option contracts: -28,707,690 [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**: 5,497,166,664 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 190,088,325 [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**: 50,088,325 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   
   A. Cash
   12,211,290,486 [7010]
   
   B. Securities (at market)
   6,616,203,897 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   -1,937,707,937 [7030]

3. **Exchange traded options**
   
   A. Add market value of open option contracts purchased on a contract market
   439,955,721 [7032]
   
   B. Deduct market value of open option contracts granted (sold) on a contract market
   -307,838,200 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   17,021,903,967 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   775,572,176 [7045]

   Less: amount offset by customer securities
   -775,238,649 [7047] 333,527 [7050] 333,527

6. **Amount required to be segregated (add lines 4 and 5)**
   17,022,237,494 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   
   A. Cash
   3,708,617,637 [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)
   1,414,643,534 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   
   A. Cash
   7,005,468,365 [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)
   5,201,560,363 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   -161,540,813 [7130]

10. **Exchange traded options**
    
    A. Value of open long option contracts
    439,955,721 [7132]
    
    B. Value of open short option contracts
    -307,838,200 [7133]

11. **Net equities with other FCMs**
    
    A. Net liquidating equity
    8,212,817 [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)**
    17,309,079,424 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    286,841,930 [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
### 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 21,733,038,713 [8500]
   B. Securities (at market) 8,938,356,914 [8510]

2. **Net unrealized profit (loss) in open cleared swaps** -8,129,769,622 [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)** 22,541,626,005 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 107,403,669 [8560]
   Less: amount offset by customer owned securities -99,910,998 [8570] 7,492,671 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)** 22,549,118,676 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   A. Cash 4,527,036,382 [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) 6,571,925 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   A. Cash 9,211,850,863 [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) 8,931,784,989 [8650]

9. **Net settlement from (to) derivatives clearing organizations** 346,273,854 [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)** 23,023,518,013 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)** 474,399,337 [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** 382,399,337 [8770]