INITIAL
End Date: 10/16/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/17/2019
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 2,890,075,788 [7315]
   B. Securities (at market) 2,227,796,398 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 65,727,848 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 27,160,542 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -30,601,652 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,180,158,924 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 58,802,255 [7351]
   Less: amount offset by customer owned securities -57,241,854 [7352] 1,560,401 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,181,719,325 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,181,719,325 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 134,457,406 [7500]
   B. Other banks qualified under Regulation 30.7 503,337,235 [7520] 637,794,641 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 688,294,118 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 688,294,118 [7570]

3. Equities with registered futures commission merchants
   A. Cash 9,409,983 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 94,426 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 9,504,409 [7620]

4. Amounts held by clearing organizations of foreign boards of trade
   A. Cash 0 [7640]
   B. Securities 0 [7560]
   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 2,435,277,202 [7700]
   B. Securities 1,539,502,280 [7710]
   C. Unrealized gain (loss) on open futures contracts 65,633,422 [7720]
   D. Value of long option contracts 27,160,542 [7730]
   E. Value of short option contracts -30,601,652 [7735] 4,036,971,794 [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 5,372,564,962 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 190,845,637 [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 50,845,637 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 12,098,599,592 [7010]
   B. Securities (at market) 6,706,863,158 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -1,576,635,842 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 450,083,925 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -308,210,861 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 17,370,699,972 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 390,333,741 [7045]
   Less: amount offset by customer securities -390,186,884 [7047] 146,857 [7050]

6. Amount required to be segregated (add lines 4 and 5) 17,370,846,829 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,076,042,038 [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) 991,804,878 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,667,098,028 [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) 5,715,058,280 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 57,173,927 [7130]

10. Exchange traded options
    A. Value of open long option contracts 450,083,925 [7132]
    B. Value of open short option contracts -308,210,861 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 8,204,574 [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) 17,657,254,789 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 286,407,960 [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 51,407,960 [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 21,835,865,363 [8500]
   B. Securities (at market) 8,951,377,656 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   -8,418,012,811 [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]
   C. Net Equity (deficit) (add lines 1, 2, and 3) 22,369,230,208 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   115,204,006 [8560]
   Less: amount offset by customer owned securities -113,106,099 [8570] 2,097,907 [8580]
   C. Net Equity (deficit) (add lines 4 and 5) 22,371,328,115 [8590]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   Funds in Cleared Swaps Customer Segregated Accounts 22,371,328,115 [8590]
    A. Cash 5,058,476,587 [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) 13,484,420 [8620]

6. Marginson deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
    A. Cash 9,106,123,701 [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) 8,937,893,236 [8650]

7. Net settlement from (to) derivatives clearing organizations
   -258,478,625 [8660]

8. Net equities with other FCMs
   A. Net liquidating equity 0 [8670]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8680]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8710]

9. Cleared swaps customer funds on hand
    A. Cash 0 [8715]

10. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    22,857,499,319 [8720]

11. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    486,171,204 [8730]

12. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

13. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 394,171,204 [8770]