INITIAL
End Date: 10/18/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/21/2019
Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0
- 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**
     - 2,965,476,036 [7315]
   - **B. Securities (at market)**
     - 2,229,322,823 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:
   - -57,382,124 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade
     - 26,837,052 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade
     - -27,050,774 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   - 5,137,203,013 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - 80,311,251 [7352] 668,717 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   - 5,137,871,730 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - 5,137,871,730 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     - 417,931,056 [7500]
   - B. Other banks qualified under Regulation 30.7
     - 426,328,301 [7520] 844,259,357 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - 539,364,344 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - 0 [7560] 539,364,344 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash
     - 9,440,236 [7580]
   - B. Securities
     - 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts
     - 246,671 [7600]
   - D. Value of long option contracts
     - 0 [7610]
   - E. Value of short option contracts
     - 0 [7615] 9,686,907 [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
     - 2,303,965,106 [7700]
   - B. Securities
     - 1,689,958,479 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     - -57,628,795 [7720]
   - D. Value of long option contracts
     - 26,837,052 [7730]
   - E. Value of short option contracts
     - -27,050,774 [7735] 3,936,081,068 [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**
   - 5,329,391,676 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 191,519,946 [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**
    - 51,519,946 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   
   A. Cash  
   B. Securities (at market)

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**

3. **Exchange traded options**
   
   A. Add market value of open option contracts purchased on a contract market
   B. Deduct market value of open option contracts granted (sold) on a contract market

4. **Net equity (deficit) (add lines 1, 2 and 3)**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   
   Less: amount offset by customer securities

6. **Amount required to be segregated (add lines 4 and 5)**

7. **Deposited in segregated funds bank accounts**
   
   A. Cash
   B. Securities representing investments of customers' funds (at market)
   C. Securities held for particular customers or option customers in lieu of cash (at market)

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   
   A. Cash
   B. Securities representing investments of customers' funds (at market)
   C. Securities held for particular customers or option customers in lieu of cash (at market)

9. **Net settlement from (to) derivatives clearing organizations of contract markets**

10. **Exchange traded options**
    
    A. Value of open long option contracts
    B. Value of open short option contracts

11. **Net equities with other FCMs**
    
    A. Net liquidating equity
    B. Securities representing investments of customers' funds (at market)
    C. Securities held for particular customers or option customers in lieu of cash (at market)

12. **Segregated funds on hand**

13. **Total amount in segregation (add lines 7 through 12)**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**

15. **Management Target Amount for Excess funds in segregation**

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**

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**End Date:** 10/18/2019  
**Firm Name:** Morgan Stanley & Co. LLC  
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**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 21,910,264,853 [8500]  
   - B. Securities (at market) 9,012,014,407 [8510]

2. Net unrealized profit (loss) in open cleared swaps -8,324,468,978 [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) 22,597,810,282 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount 90,795,189 [8560]

5. Less: amount offset by customer owned securities -84,352,091 [8570] 6,443,098 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 22,604,253,380 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks  
   - A. Cash 5,067,585,463 [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) 15,909,081 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts  
   - A. Cash 8,848,032,907 [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) 8,996,105,326 [8650]

9. Net settlement from (to) derivatives clearing organizations -36,556,751 [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) 22,891,076,026 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 286,822,646 [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 194,822,646 [8770]