INITIAL
End Date: 10/23/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/24/2019
**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
   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: 2,936,521,367 [7315]
   - B. Securities (at market): 2,206,326,603 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 191,125,016 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 28,518,573 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -30,781,823 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,331,709,736 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 32,615,731 [7351]

   - Less: amount offset by customer owned securities: -31,888,042 [7352]
   - 727,689 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,332,437,425 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,332,437,425 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 300,780,970 [7500]
   - B. Other banks qualified under Regulation 30.7: 553,654,448 [7520] 854,435,418 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 493,224,564 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 493,224,564 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 9,402,840 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -14,018 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 9,388,822 [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: 2,264,339,026 [7700]
   - B. Securities: 1,713,102,039 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 191,139,034 [7720]
   - D. Value of long option contracts: 28,518,573 [7730]
   - E. Value of short option contracts: -30,781,823 [7735] 4,166,316,849 [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**: 5,523,365,653 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**:
   - Excess (deficiency) Set Aside for Secured Amount: 190,928,228 [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**: 50,928,228 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash** 12,145,166,186 [7010]
   - **B. Securities (at market)** 6,702,775,527 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** -1,482,082,807 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** 431,607,781 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -286,380,487 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 17,511,086,200 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 398,269,020 [7045]
   - **Less: amount offset by customer securities** -397,975,202 [7047] 293,818 [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 17,511,380,018 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash** 4,411,880,953 [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)** 805,629,736 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash** 6,527,016,469 [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)** 5,897,145,791 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** 3,462,126 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts** 431,607,781 [7132]
    - **B. Value of open short option contracts** -286,380,487 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity** 7,467,742 [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)** 17,797,830,111 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 286,450,093 [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** 51,450,093 [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: 21,933,785,669 [8500]
   - B. Securities (at market): 9,037,964,391 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: -8,112,955,894 [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)**: 22,858,794,166 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -66,665,631 [8560]
   - [8570] 5,406,428

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 22,864,200,594 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 4,916,202,843 [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): 15,074,959 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 9,430,735,870 [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): 9,022,889,432 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -77,969,436 [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)**: 23,306,933,668 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 442,733,074 [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**: 350,733,074 [8770]