INITIAL
End Date: 10/30/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/31/2019
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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: $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: 2,848,334,748 [7315]
   - B. Securities (at market): 2,197,462,100 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 221,429,017 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 27,184,779 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -30,213,407 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,264,197,237 [7345]

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

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,264,963,660 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,264,963,660 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 334,346,955 [7500]
   - B. Other banks qualified under Regulation 30.7: 723,507,493 [7520] 1,057,854,448 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 320,950,247 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 320,950,247 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 10,005,236 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -734,952 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 9,270,284 [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: 1,972,820,945 [7700]
   - B. Securities: 1,876,511,853 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 222,163,968 [7720]
   - D. Value of long option contracts: 27,184,779 [7730]

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**: 5,456,543,117 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 191,579,457 [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**: 51,579,457 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 12,096,448,770 [7010]
   B. Securities (at market) 6,718,971,196 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   -1,237,942,116 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 409,920,782 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -265,531,885 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 17,721,866,747 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 459,802,160 [7045]
   Less: amount offset by customer securities -455,486,450 [7047] 4,315,710 [7050]

6. Amount required to be segregated (add lines 4 and 5) 17,726,182,457 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,404,798,213 [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) 735,270,559 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,453,345,945 [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) 5,983,700,637 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 279,861,917 [7130]

10. Exchange traded options
    A. Value of open long option contracts 409,920,782 [7132]
    B. Value of open short option contracts -265,358,375 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 7,545,759 [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) 18,009,085,437 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 282,902,980 [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 47,902,980 [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 20,838,540,455 [8500]
   B. Securities (at market) 9,048,356,904 [8510]
2. Net unrealized profit (loss) in open cleared swaps -7,681,409,955 [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) 22,205,487,404 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 123,409,824 [8560]
   Less: amount offset by customer owned securities -114,926,171 [8570] 8,483,653 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 22,213,971,057 [8590]

Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,931,777,302 [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) 6,797,625 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,992,105,544 [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) 9,041,559,279 [8650]
9. Net settlement from (to) derivatives clearing organizations -293,930,882 [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) 22,678,308,868 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 464,337,811 [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]