INITIAL
End Date: 7/2/2019
Firm Name: Morgan Stanley & Co. LLC
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Submit Date: 7/3/2019

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):
a. Minimum dollar amount: ; or
b. Minimum percentage of customer segregated funds required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of customer segregated funds required between: % and %.

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of customer secured funds required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of customer secured funds required between: % and %.

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of cleared swaps customer collateral required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of cleared swaps customer collateral required between: % and %.

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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: 2,740,506,372
   - B. Securities (at market): 2,584,599,933

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 173,981,594

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 17,523,437
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -14,183,909

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,502,427,427

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 169,191,487

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,503,108,777

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,503,108,777

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 267,619,548
   - B. Other banks qualified under Regulation 30.7: 331,044,585

2. **Securities**
   - A. In safekeeping with banks located in the United States: 806,474,389
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0

3. **Equities with registered futures commission merchants**
   - A. Cash: 5,224,568
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: 783,765
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: 0
   - B. Securities: 0
   - C. Amount due to (from) clearing organization - daily variation: 0
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 2,328,332,979
   - B. Securities: 1,778,125,545
   - C. Unrealized gain (loss) on open futures contracts: 173,197,830
   - D. Value of long option contracts: 17,523,437
   - E. Value of short option contracts: -14,183,909

6. **Amounts with other depositories designated by a foreign board of trade**: 0

7. **Segregated funds on hand**: 0

8. **Total funds in separate section 30.7 accounts**: 5,694,142,737

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 191,033,960

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**: 140,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 51,033,960
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 6,380,480,527 [7010]
   B. Securities (at market) 5,880,043,993 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 4,559,776,822 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 533,143,346 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -326,792,368 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 17,026,652,320 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 227,469,447 [7045]
   Less: amount offset by customer securities -225,142,299 [7047] 2,327,148 [7050]

6. Amount required to be segregated (add lines 4 and 5) 17,028,979,468 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 4,616,330,533 [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) 573,068,331 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,283,069,274 [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) 5,306,975,662 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 322,511,256 [7130]

10. Exchange traded options
    A. Value of open long option contracts 533,143,346 [7132]
    B. Value of open short option contracts -326,792,368 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 13,366,979 [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) 17,321,673,013 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 292,693,545 [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 57,693,545 [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: 17,775,346,349
   - B. Securities (at market): 6,172,181,075

2. **Net unrealized profit (loss) in open cleared swaps**
   - -7,507,876,496

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - 16,439,650,928

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - 1,434,956

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 16,441,085,884

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,161,858,909
   - 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): 251,799,089

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 8,288,791,211
   - 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): 5,920,381,986

9. **Net settlement from (to) derivatives clearing organizations**
   - -487,169,971

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: 0
    - B. Value of open cleared swaps short option contracts: 0

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 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

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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 17,135,661,224

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 694,575,340

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - 92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - 602,575,340