INITIAL
End Date: 7/11/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/12/2019
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
### 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 **2,815,402,085 [7315]**
   - B. Securities (at market) **2,552,182,204 [7317]**

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** **238,607,930 [7325]**

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade **16,226,169 [7335]**
   - b. Market value of open contracts granted (sold) on a foreign board of trade **-11,335,943 [7337]**

4. **Net equity (deficit) (add lines 1. 2. and 3.)** **5,611,082,445 [7345]**

5. **Account liquidating to a deficit and account with a debit balances - gross amount** **102,405,753 [7351]**

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** **5,611,869,695 [7355]**

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** **5,611,869,695 [7360]**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States **250,410,762 [7500]**
   - B. Other banks qualified under Regulation 30.7 **228,244,073 [7520] 478,654,835 [7530]**

2. **Securities**
   - A. In safekeeping with banks located in the United States **804,876,165 [7540]**
   - B. In safekeeping with other banks qualified under Regulation 30.7 **0 [7560] 804,876,165 [7570]**

3. **Equities with registered futures commission merchants**
   - A. Cash **5,841,480 [7580]**
   - B. Securities **0 [7590]**
   - C. Unrealized gain (loss) on open futures contracts **1,247,686 [7600]**
   - D. Value of long option contracts **0 [7610]**
   - E. Value of short option contracts **0 [7615] 7,089,166 [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 **2,523,721,992 [7700]**
   - B. Securities **1,747,306,039 [7710]**
   - C. Unrealized gain (loss) on open futures contracts **237,360,244 [7720]**
   - D. Value of long option contracts **16,226,169 [7730]**
   - E. Value of short option contracts **-11,335,943 [7735] 4,513,278,501 [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** **5,803,898,667 [7770]**

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** **192,028,972 [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** **52,028,972 [7785]**
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 6,460,738,509 [7010]
   B. Securities (at market) 5,997,340,590 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,185,715,427 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 483,398,178 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -320,543,999 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 15,806,648,705 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 485,723,272 [7045]
   Less: amount offset by customer securities -483,509,025 [7047] 2,214,247 [7050]

6. Amount required to be segregated (add lines 4 and 5) 15,808,862,952 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,079,994,346 [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) 545,425,261 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,157,437,234 [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) 5,451,915,329 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -309,571,709 [7130]

10. Exchange traded options
   A. Value of open long option contracts 483,398,178 [7132]
   B. Value of open short option contracts -320,543,999 [7133]

11. Net equities with other FCMs
   A. Net liquidating equity 6,331,794 [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) 16,094,386,434 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 285,523,482 [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 50,523,482 [7198]
**INITIAL**

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**Daily Segregation - Swaps Statement**

**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
   - **Cash:** 17,818,711,562 [8500]
   - **Securities (at market):** 6,265,121,568 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   - **-6,504,497,258** [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)
   - **17,579,335,872** [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - **88,107,724** [8560]
   - Less: amount offset by customer owned securities
     - **-81,478,284** [8570]
     - **6,629,440** [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - **17,585,965,312** [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - **Cash:** 3,435,109,848 [8600]
   - **Securities representing investments of cleared swaps customers' funds (at market):** 0 [8610]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market):** 288,528,104 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - **Cash:** 7,667,599,768 [8630]
   - **Securities representing investments of cleared swaps customers' funds (at market):** 0 [8640]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market):** 5,976,593,464 [8650]

9. Net settlement from (to) derivatives clearing organizations
   - **562,871,691** [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)
    - **17,930,702,875** [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - **344,737,563** [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
    - **252,737,563** [8770]