INITIAL
End Date: 7/23/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/24/2019
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Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

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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**: 2,804,709,807 [7315]
   - **B. Securities (at market)**: 2,541,499,815 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 370,294,085 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 20,798,497 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -16,800,401 [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3.)**: 5,720,501,803 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -92,976,917 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,721,857,103 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,721,857,103 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 189,362,144 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 467,276,902 [7520] 856,639,046 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 884,952,064 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 884,952,064 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 6,516,349 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 114,635 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 6,630,984 [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**: 2,333,101,642 [7700]
   - **B. Securities**: 1,656,547,751 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 370,179,450 [7720]
   - **D. Value of long option contracts**: 20,798,497 [7730]
   - **E. Value of short option contracts**: -16,800,401 [7735] 4,363,826,939 [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**: 5,912,049,033 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 190,191,930 [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**: 50,191,930 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 7,442,672,420 [7010]
   B. Securities (at market) 6,064,951,489 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,250,607,059 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 671,370,752 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -591,782,183 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 16,837,819,537 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 353,460,522 [7045]
   Less: amount offset by customer securities -351,466,857 [7047] 1,993,665 [7050]

6. Amount required to be segregated (add lines 4 and 5) 16,839,813,202 [7060]

FUNDs IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,492,081,676 [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) 686,347,988 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,410,063,667 [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) 5,378,603,501 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 61,288,418 [7130]

10. Exchange traded options
    A. Value of open long option contracts 671,370,752 [7132]
    B. Value of open short option contracts -591,782,183 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,225,760 [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) 17,117,199,579 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 277,386,377 [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 42,386,377 [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 18,131,299,265 [8500]
   B. Securities (at market) 6,579,755,988 [8510]

2. Net unrealized profit (loss) in open cleared swaps -6,777,983,590 [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) 17,933,071,663 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 34,441,195 [8560]
   Less: amount offset by customer owned securities -31,591,100 [8570] 2,850,095 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 17,935,921,758 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,249,471,092 [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) 319,565,903 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,244,664,168 [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) 6,260,190,085 [8650]

9. Net settlement from (to) derivatives clearing organizations 259,200,138 [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. NetEquities 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) 18,333,091,386 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 397,169,628 [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 305,169,628 [8770]