Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
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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
INITIAL
End Date: 7/24/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/25/2019

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
   2,640,589,685 [7315]
   B. Securities (at market)
   2,547,313,129 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   400,315,364 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade
   20,275,349 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade
   -18,700,592 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   5,589,792,935 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   90,376,502
   Less: amount offset by customer owned securities
   -89,012,450
   1,364,052

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5)
   5,591,156,987 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6
   5,591,156,987 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States
   164,295,717 [7500]
   B. Other banks qualified under Regulation 30.7
   499,239,725 [7520] 663,535,442 [7530]

2. Securities
   A. In safekeeping with banks located in the United States
   891,370,143 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7
   0 [7560] 891,370,143 [7570]

3. Equities with registered futures commission merchants
   A. Cash
   6,486,423 [7580]
   B. Securities
   0 [7590]
   C. Unrealized gain (loss) on open futures contracts
   436,979 [7600]
   D. Value of long option contracts
   0 [7610]
   E. Value of short option contracts
   0 [7615] 6,923,402 [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
   2,162,629,087 [7700]
   B. Securities
   1,655,942,986 [7710]
   C. Unrealized gain (loss) on open futures contracts
   399,878,385 [7720]
   D. Value of long option contracts
   20,275,349 [7730]
   E. Value of short option contracts
   -18,700,592 [7735] 4,220,025,215 [7740]

6. Amounts with other depositaries 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
   5,781,854,202 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   190,697,215 [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
    50,697,215 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)

1. **Net ledger balance**
   - **A. Cash**: 7,717,947,064 [7010]
   - **B. Securities (at market)**: 6,105,840,140 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,452,448,645 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 675,355,195 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -592,173,150 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 17,359,417,894 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 182,401,710 [7045]
   - Less: amount offset by customer securities: -180,503,712 [7047]
   - **1,897,998** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 17,361,315,892 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**: 4,857,775,444 [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)**: 679,025,397 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 6,484,922,898 [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)**: 5,426,814,743 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 105,636,234 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 675,355,195 [7132]
    - **B. Value of open short option contracts**: -592,173,150 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 9,704,384 [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)**: 17,647,061,145 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 285,745,253 [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**: 50,745,253 [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 18,047,550,393 [8500]
   B. Securities (at market) 6,634,883,817 [8510]

2. Net unrealized profit (loss) in open cleared swaps -6,943,459,801 [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]
   C. Net Equity (deficit) (add lines 1, 2, and 3) 17,738,974,409 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount 40,761,327 [8560]
   Less: amount offset by customer owned securities -40,182,451 [8570] 578,876 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 17,739,553,285 [8590]

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,221,606,252 [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) 290,356,295 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,470,891,928 [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) 6,344,527,522 [8650]

8. Net settlement from (to) derivatives clearing organizations -136,375,707 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 18,191,006,290 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 451,453,005 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 359,453,005 [8770]