INITIAL
End Date: 7/26/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/29/2019
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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: ₳; 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
### 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: **2,661,284,637 [7315]**
   - B. Securities (at market): **2,531,050,117 [7317]**

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: **308,736,445 [7325]**

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: **18,821,622 [7335]**
   - b. Market value of open contracts granted (sold) on a foreign board of trade: **-16,978,241 [7337]**

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: **5,502,914,580 [7345]**

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: **-70,628,557 [7352]**
   - **415,479 [7354]**

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: **5,503,330,059 [7355]**

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: **147,754,362 [7500]**
   - B. Other banks qualified under Regulation 30.7: **464,760,532 [7520] 612,514,894 [7530]**

2. **Securities**
   - A. In safekeeping with banks located in the United States: **895,181,139 [7540]**
   - B. In safekeeping with other banks qualified under Regulation 30.7: **0 [7560] 895,181,139 [7570]**

3. **Equities with registered futures commission merchants**
   - A. Cash: **6,445,523 [7580]**
   - B. Securities: **0 [7590]**
   - C. Unrealized gain (loss) on open futures contracts: **460,918 [7600]**
   - D. Value of long option contracts: **0 [7610]**
   - E. Value of short option contracts: **0 [7615] 6,906,441 [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: **2,234,187,279 [7700]**
   - B. Securities: **1,635,868,979 [7710]**
   - C. Unrealized gain (loss) on open futures contracts: **308,275,527 [7720]**
   - D. Value of long option contracts: **18,821,622 [7730]**
   - E. Value of short option contracts: **-16,978,241 [7735] 4,180,175,166 [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**: **5,694,777,640 [7770]**

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: **191,447,581 [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**: **51,447,581 [7785]**
**SEGREGATION REQUIREMENTS** (Section 4d(2) of the CEA Act)

1. **Net ledger balance**
   - **A. Cash**: 7,931,087,596 [7010]
   - **B. Securities (at market)**: 6,161,071,823 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,043,521,353 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 610,677,979 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -542,690,735 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 17,203,668,016 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 191,598,133 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 17,204,466,288 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 4,684,823,696 [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)**: 634,083,446 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 6,588,243,036 [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)**: 5,526,988,377 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -21,705,476 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 610,677,979 [7132]
    - **B. Value of open short option contracts**: -542,690,735 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 10,102,620 [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)**: 17,490,522,943 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 286,056,655 [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**: 51,056,655 [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 18,233,021,353 [8500]
   B. Securities (at market) 6,691,341,127 [8510]

2. Net unrealized profit (loss) in open cleared swaps -6,885,303,298 [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) 18,039,059,182 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 21,572,763 [8560]
   Less: amount offset by customer owned securities -19,963,256 [8570] 1,609,507 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 18,040,668,689 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,360,005,766 [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) 346,136,644 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,354,579,995 [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) 6,345,204,483 [8650]

9. Net settlement from (to) derivatives clearing organizations 108,035,374 [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) 18,513,962,262 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 473,293,573 [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 381,293,573 [8770]