Initial
End Date: 8/1/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/2/2019

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: $235,000,000 or
  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 or
  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 or
  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**: 2,869,152,152 [7315]
   - **B. Securities (at market)**: 2,495,909,865 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 6,985,638 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 20,127,237 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -15,747,794 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,376,427,098 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -152,238,902 [7346]
   - **1,172,681** [7346]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,377,599,779 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,377,599,779 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 295,464,053 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 367,528,933 [7520] 662,992,986 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 866,047,978 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 866,047,978 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 6,530,771 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 450,659 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 6,981,430 [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**: 2,391,760,917 [7700]
   - **B. Securities**: 1,629,861,888 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 6,534,979 [7720]
   - **D. Value of long option contracts**: 20,127,237 [7730]
   - **E. Value of short option contracts**: -15,747,794 [7735] 4,032,537,227 [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**: 5,568,559,621 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 190,959,842 [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**: 50,959,842 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   A. Cash: $8,110,539,119 [7010]
   B. Securities (at market): $6,133,824,959 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $2,743,596,463 [7030]

3. **Exchange traded options**
   A. Add market value of open option contracts purchased on a contract market: $736,344,117 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market: $-653,406,120 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $17,070,898,538 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: $593,387,608 [7045]
   Less: amount offset by customer securities: $-579,479,005 [7047] $13,908,603 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: $17,084,807,141 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   A. Cash: $5,020,693,103 [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): $698,804,986 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   A. Cash: $6,616,637,113 [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): $5,435,019,973 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $-499,930,919 [7130]

10. **Exchange traded options**
    A. Value of open long option contracts: $736,344,117 [7132]
    B. Value of open short option contracts: $-653,406,120 [7133]

11. **Net equities with other FCMs**
    A. Net liquidating equity: $12,735,225 [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)**: $17,366,897,478 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $282,090,337 [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**: $47,090,337 [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 18,411,633,706 [8500]
   B. Securities (at market) 6,955,350,316 [8510]

2. Net unrealized profit (loss) in open cleared swaps -8,440,564,152 [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) 16,926,419,870 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 440,352,557 [8560]
   Less: amount offset by customer owned securities -435,975,115 [8570] 4,377,442 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 16,930,797,312 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,552,245,822 [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) 445,131,972 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,672,011,141 [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) 6,510,218,344 [8650]


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) 17,812,954,658 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 882,157,346 [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 790,157,346 [8770]