INITIAL
End Date: 8/2/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/5/2019
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
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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
### 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash</td>
<td>2,998,338,727 [7315]</td>
</tr>
<tr>
<td>Securities (at market)</td>
<td>2,511,879,114 [7317]</td>
</tr>
</tbody>
</table>

#### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

-395,167,036 [7325]

#### 3. Exchange traded options

- Market value of open option contracts purchased on a foreign board of trade: 20,301,397 [7335]
- Market value of open contracts granted (sold) on a foreign board of trade: -15,327,897 [7337]

#### 4. Net equity (deficit) (add lines 1. 2. and 3.)

5,120,024,305 [7345]

#### 5. Account liquidating to a deficit and account with a debit balances - gross amount

-494,160,731 [7352] 811,393 [7354]

#### 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

5,120,835,698 [7355]

#### 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

5,120,835,698 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

#### 1. Cash in banks

- Banks located in the United States: 278,922,982 [7500]
- Other banks qualified under Regulation 30.7: 355,716,223 [7520] 634,639,205 [7530]

#### 2. Securities

- In safekeeping with banks located in the United States: 883,575,494 [7540]
- In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 883,575,494 [7570]

#### 3. Equities with registered futures commission merchants

- Cash: 6,609,448 [7580]
- Securities: 0 [7590]
- Unrealized gain (loss) on open futures contracts: 112,648 [7600]
- Value of long option contracts: 0 [7610]
- Value of short option contracts: 0 [7615] 6,722,096 [7620]

#### 4. Amounts held by clearing organizations of foreign boards of trade

- Cash: 0 [7640]
- Securities: 0 [7650]
- Amount due to (from) clearing organization - daily variation: 0 [7660]
- Value of long option contracts: 0 [7670]
- Value of short option contracts: 0 [7675] 0 [7680]

#### 5. Amounts held by members of foreign boards of trade

- Cash: 2,549,022,320 [7700]
- Securities: 1,628,303,620 [7710]
- Unrealized gain (loss) on open futures contracts: -395,279,684 [7720]
- Value of long option contracts: 20,301,397 [7730]
- Value of short option contracts: -15,327,897 [7735] 3,787,019,756 [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

5,311,956,551 [7770]

#### 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

191,120,853 [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

51,120,853 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $8,032,821,431 [7010]
   - B. Securities (at market): $6,139,437,391 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 3,105,652,934 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $754,759,080 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$667,235,511 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 17,365,435,325 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 292,963,520 [7045]
   - Less: amount offset by customer securities: -$290,059,758 [7047] \(\pm\) 2,903,762 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 17,368,339,087 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $4,563,946,574 [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): $637,518,531 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $6,709,206,255 [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): $5,501,918,860 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 141,043,070 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $754,759,080 [7132]
    - B. Value of open short option contracts: -$667,235,511 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $13,350,973 [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)**
    - 17,654,507,832 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 286,168,745 [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**
    - 51,168,745 [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 19,663,305,469 [8500]
   B. Securities (at market) 6,993,051,847 [8510]

2. Net unrealized profit (loss) in open cleared swaps -8,643,693,142 [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) 18,012,664,174 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 108,382,023 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 18,014,385,765 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,437,052,141 [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) 473,615,949 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,935,372,489 [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) 6,519,435,898 [8650]

9. Net settlement from (to) derivatives clearing organizations -201,874,984 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 19,163,601,493 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 1,149,215,728 [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 1,057,215,728 [8770]