INITIAL
End Date: 8/5/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/6/2019
Name of Company

Morgan Stanley & Co. LLC

Contact Name

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FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

b. Minimum percentage of customer segregated funds required: % ; or

c. Dollar amount range between: and; or

d. Percentage range of customer segregated funds required between: % and%.

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

b. Minimum percentage of customer secured funds required: % ; or

c. Dollar amount range between: and; or

d. Percentage range of customer secured funds required between: % and%.

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

b. Minimum percentage of cleared swaps customer collateral required: % ; or

c. Dollar amount range between: and; or

d. Percentage range of cleared swaps customer collateral required between: % and%.

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 Options Trading - All Customers
   A. Cash 3,187,812,869 [7315]
   B. Securities (at market) 2,520,563,561 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -722,733,730 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 20,034,921 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -17,157,292 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.) 4,988,520,329 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 517,192,250 [7351]
   Less: amount offset by customer owned securities -511,423,404 [7352] 5,768,846 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 4,994,289,175 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 4,994,289,175 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 281,582,340 [7500]
   B. Other banks qualified under Regulation 30.7 278,299,318 [7520] 559,881,658 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 893,170,625 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 893,170,625 [7570]

3. Equities with registered futures commission merchants
   A. Cash 6,599,736 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 414,932 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,014,668 [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 2,862,376,377 [7700]
   B. Securities 1,627,392,936 [7710]
   C. Unrealized gain (loss) on open futures contracts -723,148,661 [7720]
   D. Value of long option contracts 20,034,921 [7730]
   E. Value of short option contracts -17,157,292 [7735] 3,769,498,281 [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 5,229,565,232 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 235,276,057 [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 95,276,057 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 7,689,895,081 [7010]
   - **B. Securities (at market)**
     - 6,233,319,748 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 2,861,250,867 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 972,295,244 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - 870,284,465 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 16,886,476,475 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 1,012,427,059 [7045]
   - Less: amount offset by customer securities
     - -1,009,546,637 [7047] 2,880,422 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 16,889,356,897 [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 4,352,670,288 [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)**
     - 678,373,153 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 7,059,502,871 [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)**
     - 5,554,946,595 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -583,218,257 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 972,295,244 [7132]
    - **B. Value of open short option contracts**
      - 870,284,465 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 12,629,117 [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)**
    - 17,176,914,546 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 287,557,649 [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**
    - 52,557,649 [7198]
Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - **Cash**: $19,930,390,072
   - **Securities (at market)**: $7,037,783,806

2. **Net unrealized profit (loss) in open cleared swaps**: $-10,126,354,676

3. **Cleared swaps options**
   - **Market value of open cleared swaps option contracts purchased**: $0
   - **Market value of open cleared swaps option contracts granted (sold)**: $0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: $16,841,819,202

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $523,662,494
   - **Less: amount offset by customer owned securities**: $-519,190,343
   - **Net**: $14,472,151

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $16,846,291,353

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **Cash**: $3,719,472,589
   - **Securities representing investments of cleared swaps customers' funds (at market)**: $0
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $506,263,218

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **Cash**: $9,934,942,902
   - **Securities representing investments of cleared swaps customers' funds (at market)**: $0
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $6,531,520,588

9. **Net settlement from (to) derivatives clearing organizations**: $-1,697,509,546

10. **Cleared swaps options**
    - **Value of open cleared swaps long option contracts**: $0
    - **Value of open cleared swaps short option contracts**: $0

11. **Net equities with other FCMs**
    - **Net liquidating equity**: $0
    - **Securities representing investments of cleared swaps customers' funds (at market)**: $0
    - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $0

12. **Cleared swaps customer funds on hand**
    - **Cash**: $0
    - **Securities representing investments of cleared swaps customers' funds (at market)**: $0
    - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $0

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: $18,994,689,751

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $2,148,398,398

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: $92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: $2,056,398,398