INITIAL
End Date: 8/8/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/9/2019
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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: ; 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**: $3,510,172,579 [7315]
   - B. **Securities (at market)**: $2,453,045,681 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: $-474,069,888 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**: $21,235,519 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**: $-23,078,666 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: $5,487,305,225 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: $1,982,398 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: $5,489,287,623 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: $5,489,287,623 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. **Banks located in the United States**: $532,800,507 [7500]
   - B. **Other banks qualified under Regulation 30.7**: $464,172,851 [7520] $996,973,358 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: $468,337,666 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: $0 [7560] $468,337,666 [7570]

3. **Equities with registered futures commission merchants**
   - A. **Cash**: $6,591,566 [7580]
   - B. **Securities**: $0 [7590]
   - C. ** Unrealized gain (loss) on open futures contracts**: $3,030,758 [7600]
   - D. **Value of long option contracts**: $0 [7610]
   - E. **Value of short option contracts**: $0 [7615] $9,622,324 [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**: $2,701,681,262 [7700]
   - B. **Securities**: $1,984,708,015 [7710]
   - C. ** Unrealized gain (loss) on open futures contracts**: $-477,100,646 [7720]
   - D. **Value of long option contracts**: $21,235,519 [7730]
   - E. **Value of short option contracts**: $-23,078,666 [7735] $4,207,445,484 [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**: $5,682,378,832 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: $193,091,209 [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**: $53,091,209 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash** 7,122,344,664 [7010]
   - **B. Securities (at market)** 6,225,111,937 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 4,385,499,838 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** 944,911,141 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -812,317,613 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 17,865,549,967 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 592,004,293 [7045]
   - **Less: amount offset by customer securities** -588,913,492 [7047] 3,090,801 [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 17,868,640,768 [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash** 4,323,263,424 [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)** 608,473,581 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash** 6,872,831,445 [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)** 5,616,638,356 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** 588,060,916 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts** 944,911,141 [7132]
    - **B. Value of open short option contracts** -812,317,613 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity** 13,796,779 [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)** 18,155,658,029 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 287,017,261 [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** 52,017,261 [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 22,647,002,628 [8500]  
   B. Securities (at market) 7,527,814,548 [8510]

2. Net unrealized profit (loss) in open cleared swaps -10,347,603,643 [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) 19,827,213,533 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 83,282,938 [8560]  
   Less: amount offset by customer owned securities -78,362,638 [8570] 4,920,300 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 19,832,133,833 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks  
   A. Cash 4,276,422,885 [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) 801,257,637 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts  
   A. Cash 9,220,601,032 [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) 6,726,556,911 [8650]

9. Net settlement from (to) derivatives clearing organizations 364,922,675 [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) 21,389,761,140 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 1,557,627,307 [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 1,465,627,307 [8770]