INITIAL
End Date: 8/9/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/12/2019
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
**INITIAL**

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### 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  
   3,378,207,496 [7315]  
   B. Securities (at market)  
   2,429,716,573 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  
   -607,042,655 [7325]

3. Exchange traded options  
   a. Market value of open option contracts purchased on a foreign board of trade  
   24,864,834 [7335]  
   b. Market value of open contracts granted (sold) on a foreign board of trade  
   -24,293,135 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)  
   5,201,453,113 [7337]

5. Account liquidating to a deficit and account with a debit balances - gross amount  
   -133,512,425 [7352]  
   Less: amount offset by customer owned securities  
   -133,512,425 [7352]  
   899,358 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  
   5,202,352,471 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  
   5,202,352,471 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks  
   A. Banks located in the United States  
   389,074,644 [7500]  
   B. Other banks qualified under Regulation 30.7  
   655,259,096 [7520]  
   1,044,333,740 [7530]

2. Securities  
   A. In safekeeping with banks located in the United States  
   447,005,026 [7540]  
   B. In safekeeping with other banks qualified under Regulation 30.7  
   0 [7560]  
   447,005,026 [7570]

3. Equities with registered futures commission merchants  
   A. Cash  
   6,292,485 [7580]  
   B. Securities  
   0 [7590]  
   C. Unrealized gain (loss) on open futures contracts  
   3,374,615 [7600]  
   D. Value of long option contracts  
   0 [7610]  
   E. Value of short option contracts  
   0 [7615]  
   9,667,100 [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  
   2,519,833,382 [7700]  
   B. Securities  
   1,982,711,547 [7710]  
   C. Unrealized gain (loss) on open futures contracts  
   -610,417,270 [7720]  
   D. Value of long option contracts  
   24,864,834 [7730]  
   E. Value of short option contracts  
   -24,293,135 [7735]  
   3,892,699,358 [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  
   5,393,705,224 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)  
   191,352,753 [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  
    51,352,753 [7785]
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**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - A. Cash 6,801,238,835 [7010]
   - B. Securities (at market) 6,285,288,642 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 4,105,442,832 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market 911,255,663 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market -785,955,226 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 17,317,270,746 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 378,224,246 [7045]
   - Less: amount offset by customer securities -374,497,637 [7047] 3,726,609 [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 17,320,997,355 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash 4,623,568,603 [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) 642,312,433 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash 6,738,534,898 [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) 5,642,976,209 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** -179,115,933 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts 911,255,663 [7132]
    - B. Value of open short option contracts -785,955,226 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity 14,016,443 [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)** 17,607,593,090 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 286,595,735 [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 51,595,735 [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**
     - $22,446,763,131 [8500]
   - **B. Securities (at market)**
     - $7,539,496,827 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - $-10,064,826,508 [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)**
   - $19,921,433,450 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $91,046,905 [8560]
   - Less: amount offset by customer owned securities
     - $-86,105,875 [8570]
     - $4,941,030 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $19,926,374,480 [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - $4,465,711,310 [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)**
     - $803,613,514 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - $9,204,003,351 [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)**
     - $6,735,883,313 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - $200,986,730 [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)**
    - $21,410,198,218 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $1,483,823,738 [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**
    - $1,391,823,738 [8770]