INITIAL
End Date: 8/12/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/13/2019
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
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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 %.
      235,000,000

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 %.
      140,000,000

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 %.
      92,000,000

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**
   - **Cash** 3,391,627,156 [7315]
   - **Securities (at market)** 2,433,836,604 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** -528,139,766 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 22,743,224 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -24,716,095 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 5,295,351,123 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount** 85,504,611 [7352] 697,190 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 5,296,048,313 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 5,296,048,313 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States 450,109,760 [7500]
   - B. Other banks qualified under Regulation 30.7 524,835,401 [7520] 974,945,161 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 450,772,397 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 450,772,397 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 6,307,645 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 3,363,192 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 9,670,837 [7620]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash 0 [7630]
   - 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 2,602,118,589 [7700]
   - B. Securities 1,983,064,207 [7710]
   - C. Unrealized gain (loss) on open futures contracts -531,502,959 [7720]
   - D. Value of long option contracts 22,743,224 [7730]
   - E. Value of short option contracts -24,716,095 [7735] 4,051,706,966 [7740]

6. **Amounts with other depositories designated by a foreign board of trade** 0 [7750]

7. **Segregated funds on hand** 0 [7765]

8. **Total funds in separate section 30.7 accounts** 5,487,095,361 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 191,047,048 [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** 51,047,048 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: $7,010,145,203 [7010]
   - B. Securities (at market): $6,266,916,120 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $4,547,176,683 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $974,623,845 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$854,905,458 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $17,943,956,393 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $471,235,884 [7045]
   - Less: amount offset by customer securities: -$461,681,072 [7047] $9,554,812 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $17,953,511,205 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $4,973,453,504 [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): $571,506,897 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $6,786,209,068 [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): $5,695,409,223 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $80,350,222 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $974,623,845 [7132]
    - B. Value of open short option contracts: -$854,905,458 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $15,127,082 [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)**
    - $18,241,774,383 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $288,263,178 [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**
    - $53,263,178 [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: \( 22,227,709,853 \) [8500]
   - B. Securities (at market): \( 7,562,977,716 \) [8510]

2. Net unrealized profit (loss) in open cleared swaps: \( -10,840,181,929 \) [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): \( 18,950,505,640 \) [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: \( -246,497,918 \) [8550]
   - Net Equity (deficit): \( 18,954,003,860 \) [8590]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): \( 18,954,003,860 \) [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: \( 4,369,022,600 \) [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): \( 801,377,337 \) [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: \( 9,738,980,411 \) [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): \( 6,761,600,379 \) [8650]

9. Net settlement from (to) derivatives clearing organizations: \( -796,156,529 \) [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): \( 20,874,824,198 \) [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): \( 1,920,820,338 \) [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: \( 1,828,820,338 \) [8770]