INITIAL
End Date: 8/22/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/23/2019
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
Contact Email Address: Ikram.shah@morganstanley.com

FCM’s Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer segregated funds required between: 0% and 0%

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: $140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer secured funds required between: 0% and 0%

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: $92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents
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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 3,071,959,845 [7315]
   B. Securities (at market) 2,521,474,954 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   -222,020,331 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 22,819,093 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -24,758,459 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,369,475,102 [7339]

5. Account liquidating to a deficit and account with a debit balances - gross amount 109,892,943 [7344]
   Less: amount offset by customer owned securities -109,090,493 [7352] 802,450 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5) 5,370,277,552 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line
   6. 5,370,277,552 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 407,804,333 [7500]
   B. Other banks qualified under Regulation 30.7 529,358,290 [7520] 937,162,623 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 642,215,333 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 642,215,333 [7570]

3. Equities with registered futures commission merchants
   A. Cash 6,516,359 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 2,926,658 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 9,443,017 [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 2,319,732,009 [7700]
   B. Securities 1,879,259,621 [7710]
   C. Unrealized gain (loss) on open futures contracts -224,946,989 [7720]
   D. Value of long option contracts 22,819,093 [7730]
   E. Value of short option contracts -24,758,459 [7735] 3,972,105,275 [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 5,560,926,248 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
   Page 1 from Line 8) 190,648,696 [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 50,648,696 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 6,447,634,450 [7010]
   - **B. Securities (at market)**: 6,921,552,031 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 4,201,835,354 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 863,849,908 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -754,122,007 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 17,680,749,736 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 443,402,835 [7045]
   - **Less: amount offset by customer securities**: -442,942,023 [7047] 460,812 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 17,681,210,548 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 3,804,099,258 [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)**: 1,168,225,315 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 7,196,963,561 [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)**: 5,753,326,716 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -80,753,191 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 863,849,908 [7132]
    - **B. Value of open short option contracts**: -754,122,007 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 15,111,720 [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)**: 17,966,701,280 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 285,490,732 [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**: 50,490,732 [7198]
### Daily Segregation - Swaps Statement

**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: \(23,395,927,390\) [8500]
   - B. Securities (at market): \(7,984,387,784\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: \(-10,960,118,226\) [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)**: \(20,420,196,948\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \(118,371,018\) [8560]
   - Less: amount offset by customer owned securities: \(-109,513,796\) [8570]
   - Net: \(8,857,222\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: \(20,429,054,170\) [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(2,524,722,575\) [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): \(1,025,440,122\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(9,792,627,075\) [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): \(6,958,947,662\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**: \(450,050,249\) [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)**: \(20,751,787,683\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: \(322,733,513\) [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**: \(230,733,513\) [8770]