INITIAL
End Date: 8/28/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/29/2019
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):
   a. Minimum dollar amount: $235,000,000
   b. Minimum percentage of customer segregated funds required: 0%
   c. Dollar amount range between: $0 and $0
   d. Percentage range of customer segregated funds required between: 0% and 0%

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
   a. Minimum dollar amount: $92,000,000
   b. Minimum percentage of cleared swaps customer collateral required: 0%
   c. Dollar amount range between: $0 and $0
   d. 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 2,838,106,604 [7315]
   B. Securities (at market) 2,453,789,457 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 53,120,719 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 23,895,524 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -27,344,054 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,341,568,250 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 114,376,585 [7351]

   Less: amount offset by customer owned securities -113,919,262 [7352] 457,323 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,342,025,573 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,342,025,573 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 201,497,461 [7500]
   B. Other banks qualified under Regulation 30.7 613,594,548 [7520] 815,092,009 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 479,590,588 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 479,590,588 [7570]

3. Equities with registered futures commission merchants
   A. Cash 6,816,001 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 4,236,554 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 11,052,555 [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 2,211,467,247 [7700]
   B. Securities 1,974,198,869 [7710]
   C. Unrealized gain (loss) on open futures contracts 48,884,165 [7720]
   D. Value of long option contracts 23,895,524 [7730]

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 5,536,836,903 [7770]


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 54,811,330 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: 11,359,519,474 [7010]
   - B. Securities (at market): 6,357,917,051 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 507,739,073 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 988,165,655 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -788,686,715 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): 18,424,654,538 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 206,317,723 [7045]
   - Less: amount offset by customer securities: -205,743,844 [7047] 573,879 [7050]

6. Amount required to be segregated (add lines 4 and 5): 18,425,228,417 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: 4,780,402,491 [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): 624,660,295 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 7,250,182,989 [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): 5,733,256,756 [7120]


10. Exchange traded options
    - A. Value of open long option contracts: 988,165,655 [7132]
    - B. Value of open short option contracts: -788,686,715 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 13,462,785 [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): 18,715,339,185 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 55,110,768 [7198]

15. Management Target Amount for Excess funds in segregation: 235,000,000 [7194]

16. Excess (deficiency) funds in segregation over (under) Management Target Amount: 55,110,768 [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   24,432,277,420 [8500]
   B. Securities (at market)   8,153,599,974 [8510]

2. Net unrealized profit (loss) in open cleared swaps   -12,858,176,783 [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)   19,727,700,611 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   153,917,283 [8560]
   Less: amount offset by customer owned securities   -151,797,218 [8570]
   2,120,065 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)   19,729,820,676 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash   2,800,053,482 [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)   87,089,887 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash   9,510,159,372 [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)   8,066,510,087 [8650]

9. Net settlement from (to) derivatives clearing organizations   -352,463,128 [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)   20,111,349,700 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   381,529,024 [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   289,529,024 [8770]