INITIAL
End Date: 8/29/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/30/2019
**Name of Company**: Morgan Stanley & Co. LLC

**Contact Name**: Ikram Shah

**Contact Phone Number**: 212-276-0963

**Contact Email Address**: Ikram.shah@morganstanley.com

<table>
<thead>
<tr>
<th>FCM's Customer Segregated Funds Residual Interest Target (choose one):</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Minimum dollar amount: ; or</td>
<td>235,000,000</td>
</tr>
<tr>
<td>b. Minimum percentage of customer segregated funds required: % ; or</td>
<td>0</td>
</tr>
<tr>
<td>c. Dollar amount range between:and; or</td>
<td>0 0</td>
</tr>
<tr>
<td>d. Percentage range of customer segregated funds required between: % and %</td>
<td>0 0</td>
</tr>
</tbody>
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<tr>
<th>FCM's Customer Secured Amount Funds Residual Interest Target (choose one):</th>
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</tr>
</thead>
<tbody>
<tr>
<td>a. Minimum dollar amount: ; or</td>
<td>140,000,000</td>
</tr>
<tr>
<td>b. Minimum percentage of customer secured funds required: % ; or</td>
<td>0</td>
</tr>
<tr>
<td>c. Dollar amount range between:and; or</td>
<td>0 0</td>
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<tr>
<td>d. Percentage range of customer secured funds required between: % and %</td>
<td>0 0</td>
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<th>FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):</th>
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</tr>
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<tbody>
<tr>
<td>a. Minimum dollar amount: ; or</td>
<td>92,000,000</td>
</tr>
<tr>
<td>b. Minimum percentage of cleared swaps customer collateral required: % ; or</td>
<td>0</td>
</tr>
<tr>
<td>c. Dollar amount range between:and; or</td>
<td>0 0</td>
</tr>
<tr>
<td>d. Percentage range of cleared swaps customer collateral required between: % and %</td>
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Attach supporting documents
**INITIAL**

**End Date:** 8/29/2019  
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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: **2,672,686,817** [7315]
   - B. Securities (at market): **2,379,371,288** [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** **260,628,372** [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: **28,104,148** [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: **-28,466,419** [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - **5,313,382,849** [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **83,855,301** [7351]
   - Less: amount offset by customer owned securities: **-82,796,658** [7352]
   - **1,058,643** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - **5,313,382,849** [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - **5,313,382,849** [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: **282,113,196** [7500]
   - B. Other banks qualified under Regulation 30.7: **580,166,654** [7520] **862,279,850** [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: **405,165,445** [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: **0** [7560] **405,165,445** [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: **6,805,792** [7580]
   - B. Securities: **0** [7590]
   - C. Unrealized gain (loss) on open futures contracts: **4,561,500** [7600]
   - D. Value of long option contracts: **0** [7610]
   - E. Value of short option contracts: **0** [7615] **11,367,292** [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: **1,995,227,183** [7700]
   - B. Securities: **1,974,205,843** [7710]
   - C. Unrealized gain (loss) on open futures contracts: **256,066,872** [7720]
   - D. Value of long option contracts: **28,104,148** [7730]
   - E. Value of short option contracts: **-28,466,419** [7735] **4,225,137,627** [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**
   - **5,503,950,214** [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **190,567,365** [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**
    - **50,567,365** [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 10,727,586,985 [7010]
   B. Securities (at market) 6,374,893,288 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 552,992,144 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 930,734,379 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -753,781,725 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 17,832,425,071 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 565,557,684 [7045]
   Less: amount offset by customer securities -564,423,871 [7047] 1,133,813 [7050]

6. Amount required to be segregated (add lines 4 and 5) 17,833,558,884 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 4,221,195,571 [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) 699,954,076 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 7,283,902,732 [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) 5,674,939,212 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 44,199,412 [7130]

10. Exchange traded options
    A. Value of open long option contracts 930,734,379 [7132]
    B. Value of open short option contracts -753,781,725 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 14,617,574 [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) 18,115,761,231 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 282,202,347 [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 47,202,347 [7198]
**Statement of Cleared Swaps Customer Segregation Requirements and Funds in Cleared Swaps Customer Accounts Under 4D(F) of the CEA**

1. **Net ledger balance**
   - A. Cash: 24,568,264,149 [8500]
   - B. Securities (at market): 8,142,957,444 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: -12,266,247,809 [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)**: 20,444,973,784 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 140,200,567 [8560]
   - Less: amount offset by customer owned securities: -133,055,788
   - 7,144,779 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 20,452,118,563 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,228,943,416 [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): 155,041,504 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 8,916,083,422 [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): 7,987,915,940 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 438,830,498 [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)**: 20,726,814,780 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 274,696,217 [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**: 182,696,217 [8770]