INITIAL
End Date: 9/10/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/11/2019
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**
     - 2,841,820,012 [7315]
   - **B. Securities (at market)**
     - 2,311,973,455 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 193,939,878 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 32,479,767 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -34,811,406 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 5,345,401,706 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -73,981,571 [7352] 392,335 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 5,345,794,041 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 5,345,794,041 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States 639,016,818 [7500]
   - B. Other banks qualified under Regulation 30.7 453,850,095 [7520] 1,092,866,913 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 423,822,471 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 423,822,471 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 8,273,714 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 1,213,448 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 9,487,162 [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 1,933,503,469 [7700]
   - B. Securities 1,888,150,984 [7710]
   - C. Unrealized gain (loss) on open futures contracts 192,726,431 [7720]
   - D. Value of long option contracts 32,479,767 [7730]
   - E. Value of short option contracts -34,811,406 [7735] 4,012,049,245 [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**
   - 5,538,225,791 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 192,431,750 [7780]

10. **Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target**
    - 140,000,000 [7780]

11. **Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target**
    - 52,431,750 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 10,591,290,074 [7010]
   B. Securities (at market) 6,444,775,834 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -596,386,841 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 790,337,210 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -683,788,699 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 16,546,227,578 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 826,747,164 [7045]
   Less: amount offset by customer securities -825,831,202 [7047] 915,962 [7050]

6. Amount required to be segregated (add lines 4 and 5) 16,547,143,540 [7060]

Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts
   A. Cash 3,651,356,387 [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) 743,363,918 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,780,608,322 [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) 5,701,411,916 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -156,788,999 [7130]

10. Exchange traded options
    A. Value of open long option contracts 790,337,210 [7132]
    B. Value of open short option contracts -683,788,699 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 10,858,065 [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) 16,837,358,120 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 290,214,580 [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 55,214,580 [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 23,857,473,921 [8500]
   B. Securities (at market) 7,895,431,963 [8510]
2. Net unrealized profit (loss) in open cleared swaps -10,790,107,883 [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) 20,962,798,001 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 229,236,822 [8560]
   Less: amount offset by customer owned securities -216,893,636 [8570] 12,343,186 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 20,975,141,187 [8590]

Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,644,273,033 [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) 236,002,780 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,839,770,217 [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) 7,659,429,183 [8650]
9. Net settlement from (to) derivatives clearing organizations 803,243,864 [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
13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 21,182,719,077 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 207,577,890 [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 115,577,890 [8770]