FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or 235,000,000
  b. Minimum percentage of customer segregated funds required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. Percentage range of customer segregated funds required between: % and %. 0 0

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or 92,000,000
  b. Minimum percentage of cleared swaps customer collateral required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. Percentage range of cleared swaps customer collateral required between: % and %. 0 0

Attach supporting documents
**Initial**
*End Date: 5/14/2019*
*Firm Name: Morgan Stanley & Co. LLC*
*Form: Daily Seg - FOCUS II*
*Submit Date: 5/15/2019*

**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**: 3,479,851,106 [7315]
   - **B. Securities (at market)**: 2,399,589,590 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -392,438,325 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 16,182,697 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -11,379,062 [7337]

4. **Net equity (deficit)** (add lines 1. 2. and 3.): 5,491,806,006 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   
   - Less: amount offset by customer owned securities: -103,510,744 [7354]
   - 1,540,506 [7355]

6. **Amount required to be set aside as the secured amount** - Net Liquidating Equity Method (add lines 4 and 5): 5,493,346,512 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 5,493,346,512 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 612,984,118 [7500]
   - B. Other banks qualified under Regulation 30.7: 265,143,533 [7520] 878,127,651 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 551,057,260 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 551,057,260 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 6,518,185 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -513,493 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 6,004,692 [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: 2,866,020,523 [7700]
   - B. Securities: 1,848,532,330 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -391,924,832 [7720]
   - D. Value of long option contracts: 16,182,697 [7730]
   - E. Value of short option contracts: -11,379,062 [7735] 4,327,431,656 [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**
   - Total: 5,762,621,259 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - Excess: 269,274,747 [7380]

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**
    - Excess: 129,274,747 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 8,858,763,218 [7010]
   - B. Securities (at market): 6,102,448,414 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 1,185,313,540 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 357,093,093 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -271,525,737 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 16,232,092,528 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: -359,249,846 [7047] 1,329,945 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 16,233,422,473 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: 4,338,704,976 [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): 477,251,709 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 5,975,228,780 [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): 5,625,196,705 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 10,241,515 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 357,093,093 [7132]
    - B. Value of open short option contracts: -271,525,737 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 8,227,343 [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)**
    - 16,520,418,384 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 286,995,911 [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 51,995,911 [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: 13,568,353,933 [8500]
   - B. Securities (at market): 5,934,106,761 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -3,537,876,601 [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)**
   - 15,964,584,093 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 25,947,048 [8560]
   - Less: amount offset by customer owned securities: -23,737,249 [8570] 2,209,799 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 15,966,793,892 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,157,269,066 [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): 388,570,142 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 6,911,318,110 [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): 5,545,536,619 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 96,281,470 [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: 
    - B. Securities representing investments of cleared swaps customers' funds (at market): 0 [8715]
    - 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)**
    - 16,098,975,407 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 132,181,515 [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**
    - 40,181,515 [8770]