INITIAL
End Date: 6/21/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/24/2019
Name of Company: Morgan Stanley & Co. LLC
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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
### 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**
     - \(2,727,097,307\) [7315]
   - **B. Securities (at market)**
     - \(2,530,634,231\) [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - \(48,132,430\) [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**
     - \(17,200,604\) [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**
     - \(-13,235,801\) [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - \(5,309,828,771\) [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**
     - \(-154,048,281\) [7352]
     - \(1,283,594\) [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - \(5,311,112,365\) [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - \(5,311,112,365\) [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**
     - \(252,089,661\) [7500]
   - **B. Other banks qualified under Regulation 30.7**
     - \(235,599,560\) [7520] \(487,689,221\) [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
     - \(729,148,632\) [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     - \(0\) [7560] \(729,148,632\) [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**
     - \(4,829,463\) [7580]
   - **B. Securities**
     - \(0\) [7590]
   - **C. Unrealized gain (loss) on open futures contracts**
     - \(1,334,930\) [7600]
   - **D. Value of long option contracts**
     - \(0\) [7610]
   - **E. Value of short option contracts**
     - \(0\) [7615] \(6,164,393\) [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**
     - \(2,428,316,077\) [7700]
   - **B. Securities**
     - \(1,801,485,599\) [7710]
   - **C. Unrealized gain (loss) on open futures contracts**
     - \(46,797,501\) [7720]
   - **D. Value of long option contracts**
     - \(17,200,604\) [7730]
   - **E. Value of short option contracts**
     - \(-13,235,801\) [7735] \(4,280,563,980\) [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**
   - \(5,503,566,226\) [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - \(192,453,861\) [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**
    - \(52,453,861\) [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash
     - 5,989,605,157 [7010]
   - B. Securities (at market)
     - 5,946,794,236 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - 3,596,157,826 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market
     - 530,096,828 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - -338,405,104 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - 15,724,248,943 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - 682,762,100 [7045]
   - Less: amount offset by customer securities
     - -679,148,031 [7047] 3,614,069 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   - 15,727,863,012 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash
     - 3,823,783,607 [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)
     - 636,118,619 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash
     - 6,345,255,589 [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)
     - 5,310,675,617 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - -303,186,481 [7130]

10. Exchange traded options
    - A. Value of open long option contracts
        - 530,096,828 [7132]
    - B. Value of open short option contracts
        - -338,405,104 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity
        - 7,761,430 [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)
    - 16,012,100,105 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - 284,237,093 [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 49,237,093 [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 18,189,108,990 [8500]
   B. Securities (at market) 6,155,152,582 [8510]

2. Net unrealized profit (loss) in open cleared swaps -7,132,994,356 [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) 17,211,267,216 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities
   103,265,599 [8560]
   97,614,571 [8570] 5,651,028 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 17,216,918,244 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,265,156,534 [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) 242,153,213 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 7,635,949,578 [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) 5,912,999,369 [8650]

9. Net settlement from (to) derivatives clearing organizations 439,668,775 [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) 17,495,927,469 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 279,009,225 [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 187,009,225 [8770]