INITIAL
End Date: 6/27/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/28/2019
Name of Company

Contact Name

Contact Phone Number

Contact Email Address

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or
b. Minimum percentage of customer segregated funds required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of customer segregated funds required between: % and %.

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or
b. Minimum percentage of customer secured funds required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of customer secured funds required between: % and %.

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or
b. Minimum percentage of cleared swaps customer collateral required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of cleared swaps customer collateral required between: % and %.

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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash
     - 2,995,577,360 [7315]
   - B. Securities (at market)
     - 2,559,936,727 [7317]
2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 20,985,917 [7325]
3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade
     - 19,625,198 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade
     - -12,942,951 [7337]
4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 5,583,182,251 [7345]
5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -102,781,862 [7352] 232,346 [7354]
6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 5,583,414,597 [7355]
7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 5,583,414,597 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     - 462,925,778 [7500]
   - B. Other banks qualified under Regulation 30.7
     - 265,237,534 [7520] 728,163,312 [7530]
2. **Securities**
   - A. In safekeeping with banks located in the United States
     - 786,028,564 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - 0 [7560] 786,028,564 [7570]
3. **Equities with registered futures commission merchants**
   - A. Cash
     - 4,803,725 [7580]
   - B. Securities
     - 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts
     - 1,911,052 [7600]
   - D. Value of long option contracts
     - 0 [7610]
   - E. Value of short option contracts
     - 6,714,777 [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
     - 2,454,571,413 [7700]
   - B. Securities
     - 1,773,908,163 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     - 19,074,865 [7720]
   - D. Value of long option contracts
     - 19,625,198 [7730]
   - E. Value of short option contracts
     - -12,942,951 [7735] 4,254,236,688 [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**
   - 5,775,143,341 [7770]
9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 191,728,744 [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**
    - 51,728,744 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 6,474,511,449
   - **B. Securities (at market)**: 5,902,393,768

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 4,029,132,349

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 563,878,042
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -336,058,003

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 16,633,857,605

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 156,269,028
   - Less: amount offset by customer securities: -157,376,313
   - **892,715**

6. **Amount required to be segregated (add lines 4 and 5)**: 16,634,750,320

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 4,282,950,038
   - **B. Securities representing investments of customers' funds (at market)**: 0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 712,739,693

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 6,152,453,356
   - **B. Securities representing investments of customers' funds (at market)**: 0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 5,189,654,075

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 346,984,408

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 563,878,042
    - **B. Value of open short option contracts**: -336,058,003

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 8,429,530
    - **B. Securities representing investments of customers' funds (at market)**: 0
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 0

12. **Segregated funds on hand**: 0

13. **Total amount in segregation (add lines 7 through 12)**: 16,921,031,139

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 286,280,819

15. **Management Target Amount for Excess funds in segregation**: 235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: 51,280,819
### 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: 18,023,711,711 [8500]
   - B. Securities (at market): 6,173,453,476 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -7,457,992,227 [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)**
   - 16,739,172,960 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - 965,958 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 16,740,138,918 [8570]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,373,829,854 [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): 251,247,055 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 7,702,281,495 [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): 5,922,206,421 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -186,204,104 [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)**
    - 17,063,360,721 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 323,221,803 [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**
    - 231,221,803 [8770]