INITIAL
End Date: 6/28/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/1/2019
Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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

a. Minimum dollar amount: 235,000,000
b. Minimum percentage of customer segregated funds required: 0

c. Dollar amount range between: 0

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

a. Minimum dollar amount: 140,000,000
b. Minimum percentage of customer secured funds required: 0

c. Dollar amount range between: 0

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

a. Minimum dollar amount: 92,000,000
b. Minimum percentage of cleared swaps customer collateral required: 0

c. Dollar amount range between: 0

Attach supporting documents
INITIAL
End Date: 6/28/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/1/2019

**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 2,960,715,266 [7315]
   B. Securities (at market) 2,568,949,162 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 97,259,081 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 17,417,844 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -12,713,075 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,631,628,278 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 93,266,859 [7351]
   Less: amount offset by customer owned securities 92,670,038 [7352] 596,821 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,632,225,099 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,632,225,099 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 439,039,138 [7500]
   B. Other banks qualified under Regulation 30.7 271,666,851 [7520] 710,705,989 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 793,971,273 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 793,971,273 [7570]

3. Equities with registered futures commission merchants
   A. Cash 4,798,446 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 2,062,194 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 6,860,640 [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 2,436,671,689 [7700]
   B. Securities 1,774,977,889 [7710]
   C. Unrealized gain (loss) on open futures contracts 95,196,887 [7720]
   D. Value of long option contracts 17,417,844 [7730]
   E. Value of short option contracts -12,713,075 [7735] 4,311,551,234 [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 5,823,089,136 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 190,864,037 [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 50,864,037 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash  
     - 6,082,845,942 [7010]
   - B. Securities (at market)  
     - 5,925,493,483 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   - 3,936,445,239 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market  
     - 542,187,542 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market  
     - -334,435,213 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   - 16,152,536,993 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   - 224,677,960 [7045]
   - Less: amount offset by customer securities  
     - -223,363,775 [7047]  
     - 1,314,185 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**  
   - 16,153,851,178 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts  
     - A. Cash  
       - 4,292,713,419 [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)  
       - 599,692,338 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash  
     - 6,038,745,770 [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)  
     - 5,325,801,145 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**  
   - -32,617,132 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts  
        - 542,187,542 [7132]
    - B. Value of open short option contracts  
        - -334,435,213 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity  
        - 7,760,360 [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)**  
    - 16,439,848,229 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    - 285,997,051 [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  
    - 50,997,051 [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: 18,235,599,592 [8500]
   - B. Securities (at market): 6,171,773,573 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: -7,364,010,903 [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)**: 17,043,362,262 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -32,697,328 [8570]
   - 1,960,127 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 17,045,322,389 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,346,849,434 [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): 252,845,094 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 7,712,224,032 [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): 5,918,928,479 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 138,275,450 [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)**: 17,369,122,489 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 323,800,100 [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**: 231,800,100 [8770]