INITIAL
End Date: 7/1/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/2/2019
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):
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:** 7/1/2019  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 7/2/2019

### 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:** 2,790,910,068 [7315]
   - **B. Securities (at market):** 2,573,181,032 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 205,139,379 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade:** 17,951,005 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade:** -13,139,338 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.):** 5,574,042,146 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities:** -171,332,144 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5):** 5,575,548,316 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:** 5,575,548,316 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States:** 317,169,420 [7500]
   - **B. Other banks qualified under Regulation 30.7:** 281,447,531 [7520] 598,616,951 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States:** 798,058,077 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7:** 0 [7560] 798,058,077 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash:** 4,783,081 [7580]
   - **B. Securities:** 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts:** 1,181,497 [7600]
   - **D. Value of long option contracts:** 0 [7610]
   - **E. Value of short option contracts:** 0 [7615] 5,964,578 [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:** 2,378,662,834 [7700]
   - **B. Securities:** 1,775,122,955 [7710]
   - **C. Unrealized gain (loss) on open futures contracts:** 203,957,882 [7720]
   - **D. Value of long option contracts:** 17,951,005 [7730]
   - **E. Value of short option contracts:** -13,139,338 [7735] 4,362,555,338 [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:** 5,765,194,944 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **189,646,628 [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**
    - **49,646,628 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: \(6,105,437,962\) [7010]
   - **B. Securities (at market)**: \(5,941,242,376\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: \(3,970,824,141\) [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: \(503,294,783\) [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: \(-323,307,432\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: \(16,197,491,830\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \(399,149,565\) [7045]
   - **Less: amount offset by customer securities**: \(-391,314,864\) [7047] \(7,834,701\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: \(16,205,326,531\) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**: \(4,314,931,633\) [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)**: \(594,564,880\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: \(6,116,251,030\) [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)**: \(5,346,677,496\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: \(-62,416,878\) [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: \(503,294,783\) [7132]
    - **B. Value of open short option contracts**: \(-323,307,432\) [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: \(-1,354,074\) [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)**: \(16,488,641,438\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: \(283,314,907\) [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**: \(48,314,907\) [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 \(18,111,303,362\) [8500]
   - B. Securities (at market) \(6,162,978,351\) [8510]

2. Net unrealized profit (loss) in open cleared swaps
   - \(-6,985,725,041\) [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)
   - \(17,288,556,672\) [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - \(-36,607,036\) [8570]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - \(17,292,472,538\) [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash \(3,273,786,012\) [8600]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash \(7,765,437,918\) [8630]

9. Net settlement from (to) derivatives clearing organizations
   - \(407,912,193\) [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)
    - \(17,610,114,474\) [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - \(317,641,936\) [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 \(225,641,936\) [8770]