INITIAL
End Date: 7/9/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/10/2019
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: $235,000,000
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range between: and 0
   Percentage range of customer segregated funds required between: and 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: and 0
   Percentage range of customer secured funds required between: and 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: and 0
   Percentage range of cleared swaps customer collateral required between: and 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**: 2,715,082,795 [7315]
   - **B. Securities (at market)**: 2,564,233,988 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 120,344,920 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 12,245,406 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -10,350,307 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.):** 5,401,556,802 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: -139,951,816 [7352] 308,612 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5):** 5,401,865,414 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:** 5,401,865,414 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 201,000,139 [7500]
   - B. Other banks qualified under Regulation 30.7: 355,741,315 [7520] 556,741,454 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 810,561,473 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 810,561,473 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 5,686,390 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 413,457 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 6,099,847 [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: 2,344,278,651 [7700]
   - B. Securities: 1,753,672,515 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 119,931,463 [7720]
   - D. Value of long option contracts: 12,245,405 [7730]

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**: 5,593,180,501 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8):** 191,315,087 [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**: 51,315,087 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: 6,853,074,241 [7010]
   - **Securities (at market)**: 5,963,471,645 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,364,340,731 [7030]

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: 473,209,817 [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -313,341,003 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 16,340,755,431 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 233,583,315 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 16,341,732,412 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **Cash**: 4,266,125,182 [7070]
   - **Securities representing investments of customers’ funds (at market)**: 0 [7080]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 538,988,953 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 6,146,797,707 [7100]
   - **Securities representing investments of customers’ funds (at market)**: 0 [7110]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 5,424,482,692 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 85,380,105 [7130]

10. **Exchange traded options**
    - **Value of open long option contracts**: 473,209,817 [7132]
    - **Value of open short option contracts**: -313,341,003 [7133]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 7,102,467 [7140]
    - **Securities representing investments of customers’ funds (at market)**: 0 [7160]
    - **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)**: 16,628,745,920 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 287,013,508 [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**: 52,013,508 [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 17,921,524,574 [8500]
   B. Securities (at market) 6,273,396,216 [8510]

2. Net unrealized profit (loss) in open cleared swaps -6,904,210,615 [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) 17,290,710,175 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities -19,547,723 [8570] 1,225,228 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 17,291,935,403 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,549,918,973 [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) 290,413,850 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 7,604,816,861 [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) 5,982,982,366 [8650]

9. Net settlement from (to) derivatives clearing organizations 190,532,919 [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) 17,618,664,969 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 326,729,566 [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 234,729,566 [8770]