INITIAL
End Date: 7/10/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/11/2019
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
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 2,826,398,362 [7315]
   B. Securities (at market) 2,562,066,988 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 201,472,803 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 14,981,262 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -11,400,293 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.) 5,593,519,122 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 66,156,642 [7351]
   Less: amount offset by customer owned securities -65,347,944 [7352] 808,698 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,594,327,820 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,594,327,820 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 388,823,883 [7500]
   B. Other banks qualified under Regulation 30.7 261,679,649 [7520] 650,503,532 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 803,603,118 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 803,603,118 [7570]

3. Equities with registered futures commission merchants
   A. Cash 5,690,690 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 498,290 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 6,188,980 [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 2,402,429,702 [7700]
   B. Securities 1,758,463,870 [7710]
   C. Unrealized gain (loss) on open futures contracts 200,974,513 [7720]
   D. Value of long option contracts 14,981,262 [7730]
   E. Value of short option contracts -11,400,293 [7735] 4,365,449,054 [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 5,825,744,684 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 231,416,864 [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 91,416,864 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)

1. Net ledger balance
   A. Cash 7,023,961,566 [7010]
   B. Securities (at market) 5,978,401,637 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,755,222,161 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 501,742,227 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -321,067,084 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 16,938,260,507 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 239,033,656 [7045]
   Less: amount offset by customer securities -238,081,480 [7047] 952,176 [7050]

6. Amount required to be segregated (add lines 4 and 5) 16,939,212,683 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,748,859,286 [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) 510,505,594 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,201,604,525 [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) 5,467,896,043 [7120]


10. Exchange traded options
    A. Value of open long option contracts 501,742,227 [7132]
    B. Value of open short option contracts -321,067,084 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 7,283,478 [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) 17,225,182,211 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 285,969,528 [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 50,969,528 [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 17,698,619,038 [8500]
   B. Securities (at market) 6,299,922,682 [8510]

2. Net unrealized profit (loss) in open cleared swaps -6,969,007,393 [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) 17,029,534,327 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 94,430,297 [8560]
   Less: amount offset by customer owned securities -90,581,593 [8570] 3,848,704 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 17,033,383,031 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,292,601,048 [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) 288,360,337 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 7,809,759,596 [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) 6,011,562,345 [8650]

9. Net settlement from (to) derivatives clearing organizations -28,954,719 [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) 17,373,328,607 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 339,945,576 [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 247,945,576 [8770]