INITIAL
End Date: 7/12/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/15/2019
Name of Company: Morgan Stanley & Co. LLC

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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
   d. Percentage range of customer segregated funds required between: 0% 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: 0
   d. Percentage range of customer secured funds required between: 0% 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: 0
   d. Percentage range of cleared swaps customer collateral required between: 0% 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**: 2,824,885,540 [7315]
   - **B. Securities (at market)**: 2,563,888,352 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 245,532,531 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 18,024,774 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -12,496,346 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,639,934,851 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -78,561,854 [7352] 862,029 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - **5,640,696,880 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - **5,640,696,880 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - **A. Banks located in the United States**: 487,955,571 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 301,078,706 [7520] 789,034,277 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 815,248,536 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 815,248,536 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 5,878,629 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 0 [7600] 838,045 [7600]
   - **D. Value of long option contracts**: 0 [7610] 18,024,774 [7610]
   - **E. Value of short option contracts**: 0 [7615] -12,496,346 [7615] 4,220,804,796 [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**: 2,221,942,065 [7700]
   - **B. Securities**: 1,748,639,816 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 244,694,487 [7720]
   - **D. Value of long option contracts**: 0 [7730]
   - **E. Value of short option contracts**: -12,496,346 [7735] 4,220,804,796 [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**: 5,831,804,283 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **191,107,403 [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**: 51,107,403 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **A. Cash**: 6,968,022,906
   - **B. Securities (at market)**: 6,039,435,432

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,423,101,431

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 492,235,368
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -323,483,321

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 16,599,311,816

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 154,293,851
   - Less: amount offset by customer securities: -154,117,988

6. **Amount required to be segregated (add lines 4 and 5)**: 16,599,487,679

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**: 4,226,659,093
   - **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)**: 547,739,295

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 6,157,745,899
   - **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)**: 5,491,696,137

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 285,863,765

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 492,235,368
    - **B. Value of open short option contracts**: -323,483,321

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 7,377,719
    - **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)**: 16,885,833,955

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 286,346,276

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: 51,346,276
## 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: 17,505,671,284 [8500]
   - B. Securities (at market): 6,473,499,437 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -6,706,152,793 [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)**
   - 17,273,017,928 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 17,273,720,628 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,769,390,637 [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): 497,817,484 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 7,580,422,237 [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): 5,975,681,953 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -190,466,611 [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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 17,632,845,700 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 359,125,072 [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**
    - 267,125,072 [8770]