AMENDMENT
End Date: 4/1/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/2/2019
AMENDMENT
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Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
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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 and 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 and 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 and 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 3,159,992,023 [7315]
   - B. Securities (at market) 2,058,744,997 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 295,892,404 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade 9,292,375 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -11,067,924 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,512,853,875 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities -32,795,328 [7354]
   - 2,290,383 [7355]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,515,144,258 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,515,144,258 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States 647,831,625 [7500]
   - B. Other banks qualified under Regulation 30.7 679,486,586 [7520] 1,327,318,211 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States 155,428,473 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 155,428,473 [7570]

3. Equities with registered futures commission merchants
   - A. Cash 7,282,137 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts -387,081 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 6,895,056 [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 2,018,441,495 [7700]
   - B. Securities 1,903,316,525 [7710]
   - C. Unrealized gain (loss) on open futures contracts 296,279,485 [7720]
   - D. Value of long option contracts 9,292,375 [7730]
   - E. Value of short option contracts -11,067,924 [7735] 4,216,261,956 [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 5,705,903,696 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 190,759,438 [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 50,759,438 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 7,856,712,954 [7010]
   - B. Securities (at market): 6,447,054,915 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 2,530,738,562 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 267,220,476 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -217,208,498 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 16,884,518,409 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 687,674,077 [7045]
   - Less: amount offset by customer securities: -683,580,318 [7047] 4,093,759 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 16,888,612,168 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 4,507,307,879 [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): 565,242,686 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 6,043,030,770 [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): 5,881,812,229 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 120,723,793 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 267,220,476 [7132]
    - B. Value of open short option contracts: -217,208,498 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 9,527,451 [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)**
    - 17,177,656,786 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 289,044,618 [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: 54,044,618 [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**: 13,418,973,836 [8500]
   - **B. Securities (at market)**: 5,763,014,283 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: -2,728,177,233 [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]
   - **Net Equity (deficit) (add lines 1, 2, and 3)**: 16,453,810,886 [8550]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -77,777,861 [8570]
   - **3,009,783**

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 16,456,820,669 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: 3,136,823,259 [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)**: 438,230,042 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: 7,096,316,779 [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)**: 5,324,784,241 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 645,680,472 [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)**: 16,641,834,793 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 185,014,124 [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**: 93,014,124 [8770]