INITIAL
End Date: 4/5/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/8/2019
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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
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: 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
INITIAL

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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 2,752,063,704 [7315]
   B. Securities (at market) 2,067,558,049 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 463,074,977 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 7,550,620 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -9,959,562 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,280,287,788 [7334]

5. Account liquidating to a deficit and account with a debit balances - gross amount 16,724,737 [7351]
   Less: amount offset by customer owned securities -16,065,310 [7352] 659,427 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,280,947,215 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,280,947,215 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 680,650,618 [7500]
   B. Other banks qualified under Regulation 30.7 540,274,135 [7520] 1,220,924,753 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 161,228,171 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 161,228,171 [7570]

3. Equities with registered futures commission merchants
   A. Cash 7,108,282 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 41,659 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,149,941 [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 1,713,146,207 [7700]
   B. Securities 1,906,329,879 [7710]
   C. Unrealized gain (loss) on open futures contracts 463,033,318 [7720]
   D. Value of long option contracts 7,550,620 [7730]
   E. Value of short option contracts -9,959,562 [7735] 4,080,100,462 [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 5,469,403,327 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 188,456,112 [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 48,456,112 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash 7,539,792,996 [7010]
   - B. Securities (at market) 6,325,091,062 [7020]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,017,065,622 [7030]
3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market 258,010,666 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market -226,778,721 [7033]
4. Net equity (deficit) (add lines 1, 2 and 3) 16,913,181,625 [7040]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 163,006,852 [7045]
   - Less: amount offset by customer securities -162,276,296 [7047] 730,556 [7050]
6. Amount required to be segregated (add lines 4 and 5) 16,913,912,181 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash 4,551,032,809 [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) 575,700,755 [7090]
8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash 6,110,691,280 [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) 5,749,390,307 [7120]
9. Net settlement from (to) derivatives clearing organizations of contract markets 174,745,367 [7130]
10. Exchange traded options
    - A. Value of open long option contracts 258,010,666 [7132]
    - B. Value of open short option contracts -226,778,721 [7133]
11. Net equities with other FCMs
    - A. Net liquidating equity 10,327,936 [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) 17,203,120,399 [7180]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 289,208,218 [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 54,208,218 [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 \[12,816,436,821\] [8500]
   B. Securities (at market) \[5,761,915,887\] [8510]

2. Net unrealized profit (loss) in open cleared swaps \[-2,736,786,664\] [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) \[15,841,566,044\] [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount \[21,135,289\] [8560]

   Less: amount offset by customer owned securities \[-19,507,268\] [8570] \[1,628,021\] [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) \[15,843,194,065\] [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash \[3,389,014,617\] [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) \[389,638,021\] [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash \[6,888,264,464\] [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) \[5,372,277,866\] [8650]

9. Net settlement from (to) derivatives clearing organizations \[641,574\] [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) \[16,039,836,542\] [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) \[196,642,477\] [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 \[104,642,477\] [8770]