INITIAL
End Date: 4/15/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/16/2019
Name of Company: Morgan Stanley & Co. LLC

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0
- Dollar amount range between: 0
- Percentage range of customer segregated funds required between: 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000
- Minimum percentage of customer secured funds required: 0
- Dollar amount range between: 0
- Percentage range of customer secured funds required between: 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0
- Dollar amount range between: 0
- Percentage range of cleared swaps customer collateral required between: 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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: 2,686,780,791
   - B. Securities (at market): 2,068,511,701

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 451,298,518

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 13,867,370
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -9,996,917

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,494,402,674

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 23,853,323

   Less: amount offset by customer owned securities: 22,912,112

   941,211

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**

   **Method (add lines 4 and 5)**: 5,494,402,674

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,494,402,674

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 423,074,352
   - B. Other banks qualified under Regulation 30.7: 630,220,094

2. **Securities**
   - A. In safekeeping with banks located in the United States: 157,048,060
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0

3. **Equities with registered futures commission merchants**
   - A. Cash: 7,188,132
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: 100,760
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: 0
   - B. Securities: 0
   - C. Amount due to (from) clearing organization - daily variation: 0
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 2,101,032,543
   - B. Securities: 1,911,463,641
   - C. Unrealized gain (loss) on open futures contracts: 451,197,758
   - D. Value of long option contracts: 13,867,370
   - E. Value of short option contracts: -9,996,917

6. **Amounts with other depositories designated by a foreign board of trade**: 0

7. **Segregated funds on hand**: 0

8. **Total funds in separate section 30.7 accounts**: 5,685,195,793

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 190,793,119

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**: 140,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 50,793,119
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 7,957,470,563
     - [7010]
   - **B. Securities (at market)**
     - 6,273,840,207
     - [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 2,096,854,968
   - [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 246,944,066
     - [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -237,925,273
     - [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 16,337,184,531
   - [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 196,157,611
   - [7045]
   - Less: amount offset by customer securities
     - -194,681,287
     - [7047]
     - 1,476,324
     - [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 16,338,660,855
   - [7060]

7. **Funds in segregated accounts**
   - **A. Cash**
     - 4,167,358,898
     - [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)**
     - 550,521,779
     - [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 6,059,699,417
     - [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)**
     - 5,723,318,428
     - [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 103,929,944
   - [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 246,944,066
      - [7132]
    - **B. Value of open short option contracts**
      - -237,925,273
      - [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 11,484,262
      - [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)**
    - 16,625,322,521
    - [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 286,661,666
    - [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
    - 51,661,666
    - [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: **12,267,437,358** [8500]
   - B. Securities (at market): **5,742,611,405** [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: **-2,162,068,928** [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)**: **15,847,979,835** [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: **21,173,487** [8560]
   - Less: amount offset by customer owned securities: **-20,082,696** [8570] **1,090,791**

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: **15,849,070,626** [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: **3,547,303,185** [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): **384,707,451** [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: **6,761,579,721** [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): **5,357,903,954** [8650]

9. **Net settlement from (to) derivatives clearing organizations**: **12,576,874** [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)**: **16,064,071,185** [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: **215,000,559** [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**: **123,000,559** [8770]