INITIAL
End Date: 4/25/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/26/2019
Morgan Stanley & Co. LLC

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FCM’s Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: \( \text{235,000,000} \)
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: \( \text{140,000,000} \)
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: \( \text{92,000,000} \)
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:** 2,688,197,436 [7315]  
   - **B. Securities (at market):** 2,098,204,400 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 456,941,104 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade:** 15,386,798 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade:** -9,610,336 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,249,119,104 [7332]

5. **Account liquidating to a deficit and account with a debit balances - gross amount:** 47,518,979 [7351]

   Less: amount offset by customer owned securities: -45,198,499 [7352]  

   **2,320,480** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5):** 5,251,439,882 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:** 5,251,439,882 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States:** 317,620,111 [7500]  
   - **B. Other banks qualified under Regulation 30.7:** 651,971,985 [7520] 969,592,096 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States:** 216,674,683 [7540]  
   - **B. In safekeeping with other banks qualified under Regulation 30.7:** 0 [7560] 216,674,683 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash:** 7,191,864 [7580]
   - **B. Securities:** 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts:** -37,018 [7600]
   - **D. Value of long option contracts:** 0 [7610]
   - **E. Value of short option contracts:** 0 [7615] 7,154,846 [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:** 1,904,578,311 [7700]
   - **B. Securities:** 1,881,529,717 [7710]
   - **C. Unrealized gain (loss) on open futures contracts:** 456,978,122 [7720]
   - **D. Value of long option contracts:** 15,386,798 [7730]
   - **E. Value of short option contracts:** -9,610,336 [7735] 4,248,862,612 [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:** 5,442,284,237 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8):** 190,844,355 [7380]

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:** 50,844,355 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash 8,032,828,344 [7010]
   - B. Securities (at market) 6,413,229,629 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,259,091,749 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market 279,003,222 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market -249,134,776 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 16,735,018,168 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 283,919,483 [7045]
   Less: amount offset by customer securities -283,076,889 [7047] 842,594 [7050]

6. Amount required to be segregated (add lines 4 and 5) 16,735,860,762 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   - A. Cash 4,220,565,253 [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) 586,746,290 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash 6,532,061,621 [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) 5,826,483,339 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -182,085,184 [7130]

10. Exchange traded options
    - A. Value of open long option contracts 279,003,222 [7132]
    - B. Value of open short option contracts -249,134,776 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity 8,637,920 [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 3 [7150]

13. Total amount in segregation (add lines 7 through 12) 17,022,277,688 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 286,416,926 [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 51,416,926 [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
     - $12,694,239,223
   - B. Securities (at market)
     - $5,785,083,970

2. **Net unrealized profit (loss) in open cleared swaps**
   - $-2,349,643,518

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased
     - $0
   - B. Market value of open cleared swaps option contracts granted (sold)
     - $0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - $16,129,679,675

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $15,572,607
   - Less: amount offset by customer owned securities
     - $14,989,087
     - $583,520
   - Total offset
     - $0

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $16,130,263,195

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash
     - $3,264,310,291
   - 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)
     - $382,921,197

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash
     - $7,098,237,374
   - 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)
     - $5,402,162,773

9. **Net settlement from (to) derivatives clearing organizations**
   - $176,146,444

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts
      - $0
    - B. Value of open cleared swaps short option contracts
      - $0

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - $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

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)**
    - $16,323,778,079

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $193,514,884

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - $92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - $101,514,884