AMENDMENT
End Date: 4/30/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/14/2019
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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: ; or 235,000,000
b. Minimum percentage of customer segregated funds required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. Percentage range of customer segregated funds required between: % and %. 0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 140,000,000
b. Minimum percentage of customer secured funds required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. Percentage range of customer secured funds required between: % and %. 0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 92,000,000
b. Minimum percentage of cleared swaps customer collateral required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. Percentage range of cleared swaps customer collateral required between: % and %. 0 0

Attach supporting documents
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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 2,889,818,174 [7315]
   B. Securities (at market) 2,115,352,224 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 324,106,583 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 14,572,524 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -10,873,740 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,332,975,765 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 25,778,884 [7351]
   Less: amount offset by customer owned securities -23,248,098 [7352] 2,530,786 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,335,506,551 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,335,506,551 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 278,474,869 [7500]
   B. Other banks qualified under Regulation 30.7 782,526,688 [7520] 1,061,001,557 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 248,863,249 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 248,863,249 [7570]

3. Equities with registered futures commission merchants
   A. Cash 7,194,353 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -62,355 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,131,998 [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 2,014,868,876 [7700]
   B. Securities 1,866,488,975 [7710]
   C. Unrealized gain (loss) on open futures contracts 324,168,938 [7720]
   D. Value of long option contracts 14,572,524 [7730]
   E. Value of short option contracts -10,873,740 [7735] 4,209,225,573 [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 5,526,222,377 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 190,715,826 [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 50,715,826 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. **Cash**
     - 8,103,086,276 [7010]
   - B. **Securities (at market)**
     - 6,332,760,181 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 2,517,564,409 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - 295,304,266 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - -221,855,165 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 17,026,859,967 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 161,408,146 [7045]
   - Less: amount offset by customer securities
     - -160,107,918 [7047] 1,300,228 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 17,028,160,195 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. **Cash**
     - 4,252,536,868 [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)**
     - 523,741,514 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. **Cash**
     - 6,516,484,558 [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)**
     - 5,809,018,667 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 134,906,057 [7130]

10. **Exchange traded options**
    - A. **Value of open long option contracts**
       - 295,304,266 [7132]
    - B. **Value of open short option contracts**
       - -221,855,165 [7133]

11. **Net equities with other FCMs**
    - A. **Net liquidating equity**
       - 6,632,506 [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)**
    - 17,316,769,271 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 288,609,076 [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**
    - 53,609,076 [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
     - 13,117,278,882 [8500]
   - B. Securities (at market)
     - 5,780,048,871 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -2,749,503,781 [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)**
   - 16,147,823,972 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - 61,496,865 [8560]
     - -59,910,805 [8570] 1,586,060 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 16,149,410,032 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash
     - 3,422,712,768 [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)
     - 382,775,208 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash
     - 7,298,309,942 [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)
     - 5,397,273,663 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -227,012,077 [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)**
    - 16,274,059,504 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 124,649,472 [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**
    - 32,649,472 [8770]