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
End Date: 5/9/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/10/2019

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 3,341,740,710 [7315]
   B. Securities (at market) 2,304,398,973 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -512,910,290 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 14,565,813 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -11,013,982 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,136,781,224 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 282,138,711 [7351]
   Less: amount offset by customer owned securities -280,467,636 [7352]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,138,452,299 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,138,452,299 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 412,545,024 [7500]
   B. Other banks qualified under Regulation 30.7 547,866,951 [7520] 960,411,975 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 443,812,794 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 443,812,794 [7570]

3. Equities with registered futures commission merchants
   A. Cash 7,141,932 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -1,281,201 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 5,860,731 [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 2,566,843,601 [7700]
   B. Securities 1,860,586,179 [7710]
   C. Unrealized gain (loss) on open futures contracts -511,629,089 [7720]
   D. Value of long option contracts 14,565,813 [7730]
   E. Value of short option contracts -11,013,982 [7735] 3,919,352,522 [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 5,329,438,022 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 190,985,723 [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 50,985,723 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)

1. Net ledger balance
   A. Cash 8,644,616,379 [7010]
   B. Securities (at market) 6,223,629,794 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 996,935,144 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 309,319,634 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -273,599,143 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 15,900,901,808 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 346,714,980 [7045]
   Less: amount offset by customer securities -344,686,263 [7047] 2,028,717 [7050]

6. Amount required to be segregated (add lines 4 and 5) 15,902,930,525 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 3,684,982,591 [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) 451,113,141 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,300,707,860 [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) 5,772,516,653 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -63,721,704 [7130]

10. Exchange traded options
    A. Value of open long option contracts 309,319,634 [7132]
    B. Value of open short option contracts -273,599,143 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 8,229,308 [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) 16,189,548,340 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 286,617,815 [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 51,617,815 [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: 13,028,220,631 [8500]
   - B. Securities (at market): 5,850,352,281 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -3,135,068,844 [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)**
   - 15,743,504,068 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 64,586,479 [8560]
   - Less: amount offset by customer owned securities: -61,403,580 [8570]
   - 3,182,899 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 15,746,686,967 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,762,006,632 [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): 395,631,202 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 7,486,508,253 [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): 5,454,721,079 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -214,916,637 [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)**
    - 15,883,950,529 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 137,263,562 [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**
    - 45,263,562 [8770]