INITIAL
End Date: 5/20/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/21/2019
INITIAL
End Date: 5/20/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/21/2019
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
### 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: 3,093,180,005 [7315]
   - B. Securities (at market): 2,382,099,601 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -194,193,277 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 14,564,850 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -12,029,719 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,283,621,460 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 188,357,533 [7351]
   - Less: amount offset by customer owned securities: -187,777,463 [7352]
   - 580,070 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,284,201,530 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,284,201,530 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 367,836,267 [7500]
   - B. Other banks qualified under Regulation 30.7: 507,989,471 [7520] 875,825,738 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 555,298,841 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 555,298,841 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 6,237,823 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -142,325 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 6,095,498 [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: 2,436,621,241 [7700]
   - B. Securities: 1,826,800,760 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -194,050,952 [7720]
   - D. Value of long option contracts: 14,564,850 [7730]
   - E. Value of short option contracts: -12,029,719 [7735] 4,071,906,180 [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**: 5,509,126,257 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 224,924,727 [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**: 84,924,727 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 8,808,640,135 [7010]
   - **B. Securities (at market)**
     - 6,107,091,010 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 1,034,341,154 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 358,930,566 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -255,528,483 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 16,053,474,382 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 375,736,483 [7045]
   - Less: amount offset by customer securities
     - -374,893,901 [7047] 842,582 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 16,054,316,964 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 4,103,508,877 [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)**
     - 486,696,281 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 6,185,505,836 [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)**
     - 5,620,394,729 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -164,243,803 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 358,930,566 [7132]
    - **B. Value of open short option contracts**
      - -255,528,483 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 6,807,188 [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)**
    - 16,342,071,191 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 287,754,227 [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**
    - 52,754,227 [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: 13,760,052,033 [8500]
   - B. Securities (at market): 5,990,748,320 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: -3,684,685,392 [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)**: 16,066,114,961 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -27,843,530 [8570]
   - 2,448,893 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 16,068,563,854 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,082,800,934 [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): 371,303,124 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 6,980,566,335 [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): 5,619,445,196 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 149,184,078 [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)**: 16,203,299,667 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 134,735,813 [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**: 42,735,813 [8770]