INITIAL
End Date: 5/24/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/28/2019
INITIAL
End Date: 5/24/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/28/2019
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: 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
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: 3,391,335,730 [7315]
   B. Securities (at market): 2,501,129,896 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -415,427,858 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 14,865,481 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -12,474,464 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 5,479,428,785 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 99,295,654 [7351]
   Less: amount offset by customer owned securities: -98,841,648 [7352]
   Net Liquidating Equity Method (add lines 4 and 5): 5,479,882,791 [7355]

6. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,479,882,791 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States: 372,631,558 [7500]
   B. Other banks qualified under Regulation 30.7: 211,202,796 [7520] 583,834,354 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 670,721,612 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 670,721,612 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 6,121,518 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: -748,627 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 5,372,891 [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: 2,994,485,120 [7700]
   B. Securities: 1,830,408,283 [7710]
   C. Unrealized gain (loss) on open futures contracts: -414,679,231 [7720]
   D. Value of long option contracts: 14,865,481 [7730]
   E. Value of short option contracts: -12,474,464 [7735] 4,412,605,189 [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: 5,672,534,046 [7770]


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: 52,651,255 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
   - **10,277,388,541 [7010]**
   - **B. Securities (at market)**
   - **6,247,809,879 [7020]**

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **91,441 [7030]**

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
   - **395,206,701 [7032]**
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
   - **-253,878,985 [7033]**

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **16,666,617,577 [7040]**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **412,621,722 [7045]**
   - **Less: amount offset by customer securities**
   - **-410,591,255 [7047] 2,030,467 [7050]**

6. **Amount required to be segregated (add lines 4 and 5)**
   - **16,668,648,044 [7060]**

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Deposited in segregated funds bank accounts**
     - **Cash**
     - **4,133,068,949 [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)**
     - **553,682,137 [7090]**

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
   - **6,371,699,692 [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)**
   - **5,694,127,742 [7120]**

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **51,275,723 [7130]**

10. **Exchange traded options**
    - **A. Value of open long option contracts**
    - **395,206,701 [7132]**
    - **B. Value of open short option contracts**
    - **-253,878,985 [7133]**

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
    - **9,013,289 [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)**
    - **16,954,195,248 [7180]**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **285,547,204 [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**
    - **50,547,204 [7198]**

---

INITIAL
End Date: 5/24/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/28/2019
### 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**: $14,884,457,056 [8500]
   - **B. Securities (at market)**: $6,112,544,450 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: $-4,644,765,941 [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)**: $16,352,235,565 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - $-32,053,784 [8570] $3,397,197 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $16,355,632,762 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: $2,895,600,281 [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)**: $369,117,573 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: $7,214,047,258 [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)**: $5,743,426,877 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: $265,982,137 [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)**: $16,488,174,126 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $132,541,364 [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**
    - $40,541,364 [8770]