INITIAL
End Date: 5/31/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/3/2019
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Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
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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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: 3,205,823,077
   - **B. Securities (at market)**: 2,571,485,646

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -756,387,071

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 17,091,649
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -12,312,070

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,023,701,231

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -306,244,909
   - **933,115**

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,024,634,346

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,024,634,346

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 192,345,583
   - **B. Other banks qualified under Regulation 30.7**: 292,657,047

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 781,205,950
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 5,912,835
   - **B. Securities**: 0
   - **C. Unrealized gain (loss) on open futures contracts**: -830,702
   - **D. Value of long option contracts**: 0
   - **E. Value of short option contracts**: 0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **A. Cash**: 0
   - **B. Securities**: 0
   - **C. Amount due to (from) clearing organization - daily variation**: 0
   - **D. Value of long option contracts**: 0
   - **E. Value of short option contracts**: 0

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**: 2,906,714,575
   - **B. Securities**: 1,790,279,696
   - **C. Unrealized gain (loss) on open futures contracts**: -757,556,369
   - **D. Value of long option contracts**: 17,091,649
   - **E. Value of short option contracts**: -12,312,070

6. **Amounts with other depositories designated by a foreign board of trade**: 0

7. **Segregated funds on hand**: 0

8. **Total funds in separate section 30.7 accounts**: 5,215,508,194

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **Management Target Amount for Excess funds in separate section 30.7 accounts**: 140,000,000
   - **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 50,873,848
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 10,763,520,462 [7010]
   - **B. Securities (at market)**: 6,178,043,131 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: -242,031,340 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 523,225,175 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -374,453,920 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 16,848,303,508 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 571,154,533 [7045]
   - **Less: amount offset by customer securities**: -562,375,671 [7047] 8,778,862 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 16,857,082,370 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**: 4,268,369,418 [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)**: 734,503,182 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 6,501,840,992 [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)**: 5,443,539,949 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 39,348,665 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 523,225,175 [7132]
    - **B. Value of open short option contracts**: -374,453,920 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 11,030,940 [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)**: 17,147,404,401 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 290,322,031 [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**: 55,322,031 [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: 15,608,734,658 [8500]
   - B. Securities (at market): 6,147,133,828 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: -6,298,472,059 [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)**: 15,457,396,427 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 257,244,951 [8560]
   - Less: amount offset by customer owned securities: -252,830,466 [8570] 4,414,485 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 15,461,810,912 [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,121,171,540 [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): 344,724,685 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 7,973,515,336 [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): 5,802,409,143 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -960,954,956 [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)**: 16,280,865,748 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 819,054,836 [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**: 727,054,836 [8770]