INITIAL
End Date: 6/3/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/4/2019
INITIAL
End Date: 6/3/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/4/2019

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
   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
   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
   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 3,394,611,064 [7315]
   B. Securities (at market) 2,571,699,600 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -833,095,063 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 15,969,809 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -12,548,241 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,136,637,169 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 205,419,957 [7351]
   Less: amount offset by customer owned securities -203,368,894 [7352] 2,051,063 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,138,688,232 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,138,688,232 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 258,175,359 [7500]
   B. Other banks qualified under Regulation 30.7 298,455,970 [7520] 556,631,329 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 786,814,237 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 786,814,237 [7570]

3. Equities with registered futures commission merchants
   A. Cash 5,675,740 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -996,651 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 4,679,089 [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 3,140,251,109 [7700]
   B. Securities 1,784,885,363 [7710]
   C. Unrealized gain (loss) on open futures contracts -832,098,413 [7720]
   D. Value of long option contracts 15,969,809 [7730]
   E. Value of short option contracts -12,548,241 [7735] 4,096,459,627 [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 5,444,584,282 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 305,896,050 [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 165,896,050 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - Cash \[ 10,521,455,329 \] [7010]
   - Securities (at market) \[ 6,234,278,665 \] [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market \[ 331,336,565 \] [7030]

3. Exchange traded options
   - Add market value of open option contracts purchased on a contract market \[ 573,070,385 \] [7032]
   - Subtract market value of open option contracts granted (sold) on a contract market \[ -411,243,460 \] [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) \[ 17,248,897,484 \] [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount \[ 267,422,515 \] [7045]
   Less: amount offset by customer securities \[ -259,705,534 \] [7047] \[ 7,716,981 \] [7050]

6. Amount required to be segregated (add lines 4 and 5) \[ 17,256,614,465 \] [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   - Cash \[ 4,338,536,995 \] [7070]
   - Securities representing investments of customers' funds (at market) \[ 0 \] [7080]
   - Securities held for particular customers or option customers in lieu of cash (at market) \[ 844,626,480 \] [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - Cash \[ 6,374,316,619 \] [7100]
   - Securities representing investments of customers' funds (at market) \[ 0 \] [7110]
   - Securities held for particular customers or option customers in lieu of cash (at market) \[ 5,389,652,185 \] [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets \[ 420,246,295 \] [7130]

10. Exchange traded options
    - Add value of open long option contracts \[ 573,070,382 \] [7132]
    - Subtract value of open short option contracts \[ -411,243,460 \] [7133]

11. Net equities with other FCMs
    - Net liquidating equity \[ 11,605,310 \] [7140]
    - Securities representing investments of customers' funds (at market) \[ 0 \] [7160]
    - 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) \[ 0 \] [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \[ 284,196,341 \] [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 \[ 49,196,341 \] [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 16,669,255,773 [8500]
   B. Securities (at market) 6,171,827,747 [8510]

2. Net unrealized profit (loss) in open cleared swaps -7,012,974,890 [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) 15,828,108,630 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 192,198,934 [8560]
   Less: amount offset by customer owned securities -188,140,661 [8570] 4,058,273 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 15,832,166,903 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,250,507,126 [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) 335,839,770 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,133,060,933 [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) 5,835,987,977 [8650]

9. Net settlement from (to) derivatives clearing organizations -719,604,908 [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) 16,835,790,898 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 1,003,623,995 [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 911,623,995 [8770]