INITIAL
End Date: 6/7/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/10/2019
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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):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- 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):
- Minimum dollar amount: $140,000,000
- Minimum percentage of customer secured funds required: 0%
- 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):
- Minimum dollar amount: $92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents
**INITIAL**

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### 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: 3,113,918,773 [7315]
   - B. Securities (at market): 2,569,919,430 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - (-277,815,555) [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 16,578,124 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -11,769,320 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 5,410,831,452 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -180,748,984 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 5,416,428,902 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 5,416,428,902 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 134,664,070 [7500]
   - B. Other banks qualified under Regulation 30.7: 291,718,559 [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 779,730,620 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560]

3. **Equities with registered futures commission merchants**
   - A. Cash: 4,808,552 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 22,196 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615]

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]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 2,880,162,668 [7700]
   - B. Securities: 1,790,188,809 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -277,837,752 [7720]
   - D. Value of long option contracts: 16,578,124 [7730]
   - E. Value of short option contracts: -11,769,320 [7735]

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**
   - 5,608,266,526 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 191,837,624 [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**
    - 51,837,624 [7785]
**Daily Segregation - Segregation Statement**

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA):  

1. **Net ledger balance**  
   - **A. Cash**: 9,488,099,790 [7010]  
   - **B. Securities (at market)**: 6,260,255,858 [7020]  

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 1,743,858,206 [7030]  

3. **Exchange traded options**  
   - **A. Add market value of open option contracts purchased on a contract market**: 516,085,684 [7032]  
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -378,140,378 [7033]  

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 17,630,159,160 [7040]  

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 263,557,398 [7045]  
   - **Less: amount offset by customer securities**: -263,148,196 [7047] 409,202 [7050]  

6. **Amount required to be segregated (add lines 4 and 5)**: 17,630,568,362 [7060]  

Funds in segregated accounts:  

7. **Deposited in segregated funds bank accounts**  
   - **A. Cash**: 5,166,966,298 [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)**: 706,600,016 [7090]  

8. **Margins on deposit with derivatives clearing organizations of contract markets**  
   - **A. Cash**: 6,263,990,424 [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)**: 5,553,655,842 [7120]  

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 85,959,285 [7130]  

10. **Exchange traded options**  
    - **A. Value of open long option contracts**: 516,085,684 [7132]  
    - **B. Value of open short option contracts**: -378,140,378 [7133]  

11. **Net equities with other FCMs**  
    - **A. Net liquidating equity**: 10,191,990 [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)**: 17,925,309,161 [7180]  

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 294,740,799 [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**: 59,740,799 [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  16,985,022,656 [8500]
   B. Securities (at market)  6,238,439,551 [8510]

2. Net unrealized profit (loss) in open cleared swaps  -6,698,924,770 [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)  16,524,537,437 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  102,010,098 [8560]
   Less: amount offset by customer owned securities -100,419,117 [8570]  1,590,981 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)  16,526,128,418 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash  2,822,079,927 [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)  271,471,727 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash  8,137,897,025 [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)  5,966,967,824 [8650]

9. Net settlement from (to) derivatives clearing organizations -280,674,686 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  16,917,741,817 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  391,613,399 [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  299,613,399 [8770]