INITIAL
End Date: 6/17/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/18/2019
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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
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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.

<table>
<thead>
<tr>
<th>Amount</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
</tr>
<tr>
<td></td>
<td>B. Securities (at market)</td>
</tr>
<tr>
<td>2,734,907,559</td>
<td>2,593,462,877</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Amount</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1,641,345</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Amount</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>5,336,125,093</td>
<td>Exchange traded options</td>
</tr>
<tr>
<td>17,485,631</td>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
</tr>
<tr>
<td>-12,094,481</td>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Amount</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>145,939,653</td>
<td>Account liquidating to a deficit and account with a debit balances - gross amount</td>
</tr>
<tr>
<td>-145,217,491</td>
<td>Less: amount offset by customer owned securities</td>
</tr>
</tbody>
</table>
| 722,162 | 7.

<table>
<thead>
<tr>
<th>Amount</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>5,336,125,093</td>
<td>Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Amount</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>5,336,125,093</td>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
</tr>
</tbody>
</table>

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States
   - B. Other banks qualified under Regulation 30.7

2. Securities
   - A. In safekeeping with banks located in the United States
   - B. In safekeeping with other banks qualified under Regulation 30.7

3. Equities with registered futures commission merchants
   - A. Cash
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts
   - D. Value of long option contracts
   - E. Value of short option contracts

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

5. Amounts held by members of foreign boards of trade
   - A. Cash
   - B. Securities
   - C. Unrealized gain (loss) on open futures contracts
   - D. Value of long option contracts
   - E. Value of short option contracts

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

7. Segregated funds on hand

8. Total funds in separate section 30.7 accounts

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement from line 8)

10. Management Target Amount for Excess funds in separate section 30.7 accounts

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 7,639,595,867 [7010]
   - B. Securities (at market): 6,029,562,595 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 2,452,000,946 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 497,017,317 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -345,106,511 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 16,273,070,214 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 157,984,097 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 16,281,235,176 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: 4,497,564,666 [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): 610,652,915 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 5,935,034,579 [7100]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -62,369,641 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 497,017,317 [7132]
    - B. Value of open short option contracts: -345,106,511 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 9,956,028 [7140]
    - B. Securities representing investments of customers’ funds (at market): 0 [7140]
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 0 [7140]

12. **Segregated funds on hand**
    - 0 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 16,561,659,033 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 280,423,857 [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: 45,423,857 [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 17,501,162,494 [8500]
   B. Securities (at market) 6,119,450,413 [8510]

2. Net unrealized profit (loss) in open cleared swaps -6,923,615,249 [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) 16,696,997,658 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 18,401,181 [8560]
   Less: amount offset by customer owned securities -18,166,536 [8570] 234,645 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 16,697,232,303 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,097,461,611 [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) 273,898,689 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 7,646,089,265 [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) 5,845,551,724 [8650]

9. Net settlement from (to) derivatives clearing organizations 30,288,630 [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) 16,893,289,919 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 196,057,616 [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 104,057,616 [8770]