INITIAL
End Date: 6/18/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/19/2019
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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: $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: 3,053,232,615 [7315]
   b. Securities (at market): 2,602,102,411 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -13,401,355 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 16,498,230 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -12,255,916 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 5,646,175,985 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: -164,727,206 [7352] 449,667 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 5,646,625,652 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,646,625,652 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   b. Other banks qualified under Regulation 30.7: 335,589,324 [7520] 577,851,780 [7530]

2. Securities
   a. In safekeeping with banks located in the United States: 756,807,910 [7540]
   b. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 756,807,910 [7570]

3. Equities with registered futures commission merchants
   a. Cash: 4,608,205 [7580]
   b. Securities: 0 [7590]
   c. Unrealized gain (loss) on open futures contracts: 434,444 [7600]
   d. Value of long option contracts: 0 [7610]
   e. Value of short option contracts: 0 [7615] 5,042,649 [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: 2,706,048,347 [7700]
   b. Securities: 1,845,294,501 [7710]
   c. Unrealized gain (loss) on open futures contracts: -13,835,798 [7720]
   d. Value of long option contracts: 16,498,230 [7730]
   e. Value of short option contracts: -12,255,916 [7735] 4,541,749,364 [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: 5,881,451,703 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 234,826,051 [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: 94,826,051 [7785]
### Daily Segregation - Segregation Statement

#### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAAct)

1. Net ledger balance
   - A. Cash: 7,548,903,516 [7010]
   - B. Securities (at market): 5,933,937,344 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: 3,163,629,934 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 493,467,815 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -353,066,655 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): 16,786,871,954 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 206,323,871 [7045]
   - Less: amount offset by customer securities: -205,309,448 [7047] 1,014,423 [7050]

6. Amount required to be segregated (add lines 4 and 5): 16,787,886,377 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash: 4,934,539,008 [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): 597,417,828 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 5,980,279,770 [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): 5,336,519,516 [7120]


10. Exchange traded options
    - A. Value of open long option contracts: 493,467,815 [7132]
    - B. Value of open short option contracts: -353,066,655 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 7,838,284 [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): 17,075,104,122 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 287,217,745 [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: 52,217,745 [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: 17,530,762,333
   - B. Securities (at market): 6,124,238,717

2. **Net unrealized profit (loss) in open cleared swaps**
   - -7,172,461,120

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - 16,482,539,930

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 61,822,454
   - Less: amount offset by customer owned securities: -60,932,835
   - 889,619

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 16,483,429,549

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,955,455,807
   - 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): 275,230,884

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 8,137,722,492
   - 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): 5,849,007,833

9. **Net settlement from (to) derivatives clearing organizations**
   - -144,342,567

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: 0
    - B. Value of open cleared swaps short option contracts: 0

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 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

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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 17,073,074,439

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 589,644,890

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - 92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - 497,644,890