INITIAL
End Date: 6/24/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/25/2019
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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
**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**  
     2,846,594,739 [7315]
   - **B. Securities (at market)**  
     2,520,606,889 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**  
   10,320,070 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**  
     19,038,732 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**  
     -12,632,516 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**  
   5,383,927,914 [7339]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**  
   98,230,074 [7345]
   Less: amount offset by customer owned securities  
   -97,705,747 [7352]  
   **5,384,452,241** [7355]

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**  
   5,384,452,241 [7360]

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**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**  
   - **A. Banks located in the United States**  
     292,088,107 [7500]
   - **B. Other banks qualified under Regulation 30.7**  
     332,130,127 [7520]  
     **624,218,234** [7530]

2. **Securities**  
   - **A. In safekeeping with banks located in the United States**  
     735,584,451 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**  
     0 [7560]  
     **735,584,451** [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**  
     4,830,028 [7580]
   - **B. Securities**  
     0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**  
     1,642,395 [7600]
   - **D. Value of long option contracts**  
     0 [7610]
   - **E. Value of short option contracts**  
     0 [7615]  
     **6,472,423** [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**  
     2,409,836,117 [7700]
   - **B. Securities**  
     1,785,022,437 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**  
     8,677,675 [7720]
   - **D. Value of long option contracts**  
     19,038,732 [7730]
   - **E. Value of short option contracts**  
     -12,632,516 [7735]  
     **4,209,942,445** [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**  
   5,576,217,553 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**  
   **191,765,312** [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**  
    **51,765,312** [7785]
**DAILY SEGREGATION - SEGREGATION STATEMENT**

**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA Act)**

1. **Net ledger balance**
   - **A. Cash**
     - \[6,512,574,711\] [7010]
   - **B. Securities (at market)**
     - \[5,906,300,765\] [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \[4,186,516,729\] [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - \[576,099,870\] [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - \[-341,433,447\] [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \[16,840,058,628\] [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \[167,613,482\] [7045]
   - Less: amount offset by customer securities
     - \[-166,516,302\] [7047] \[1,097,180\] [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \[16,841,155,808\] [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - \[4,572,580,097\] [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)**
     - \[651,453,331\] [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - \[6,335,317,824\] [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)**
     - \[5,254,847,434\] [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 0 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - \[576,099,870\] [7132]
    - **B. Value of open short option contracts**
      - \[-341,433,447\] [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - \[8,000,751\] [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)**
   - \[17,126,702,966\] [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
   - \[285,547,158\] [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**
     - \[50,547,158\] [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: $17,935,393,981
   - B. Securities (at market): $6,178,558,152
2. **Net unrealized profit (loss) in open cleared swaps**: $-7,543,377,392
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)**: $16,570,574,741
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $96,668,250
   - Less: amount offset by customer owned securities: $95,285,033
   - Net amount required to be segregated for cleared swaps customers: $1,383,217
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $16,571,957,958
7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $3,165,226,037
   - 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): $242,234,525
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $8,035,592,911
   - 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): $5,936,323,627
9. **Net settlement from (to) derivatives clearing organizations**: $-395,004,624
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)**: $16,984,372,476
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $412,414,518
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**: $320,414,518