INITIAL
End Date: 12/6/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/7/2018
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: **4,046,163,629** [7315]
   - B. Securities (at market): **1,952,307,227** [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: **-1,127,115,601** [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: **7,019,500** [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: **-7,135,075** [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): **4,871,239,680** [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: **7,249,207** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - Method (add lines 4 and 5): **4,878,488,887** [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - **4,878,488,887** [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: **462,003,464** [7500]
   - B. Other banks qualified under Regulation 30.7: **875,466,918** [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: **69,864,921** [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: **0** [7560]

3. **Equities with registered futures commission merchants**
   - A. Cash: **6,853,698** [7580]
   - B. Securities: **0** [7590]
   - C. Unrealized gain (loss) on open futures contracts: **89,387** [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: **2,895,256,102** [7700]
   - B. Securities: **1,882,442,306** [7710]
   - C. Unrealized gain (loss) on open futures contracts: **-1,127,204,989** [7720]
   - D. Value of long option contracts: **7,019,500** [7730]
   - E. Value of short option contracts: **-7,135,075** [7735] **3,650,377,844** [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**: **5,064,656,232** [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **186,167,345** [7780]

10. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - **46,167,345** [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - \(12,141,605,975\) [7010]
   - **B. Securities (at market)**
     - \(6,384,620,851\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(-1,073,088,079\) [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - \(348,809,689\) [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - \(-476,507,033\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(17,325,441,403\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities**
     - \(-512,763,062\) [7047]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **Funds in segregated accounts**
     - \(17,332,148,984\) [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - \(4,083,845,730\) [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)**
     - \(707,113,920\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - \(7,009,891,490\) [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)**
     - \(5,677,506,931\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(310,275,392\) [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - \(348,809,689\) [7132]
    - **B. Value of open short option contracts**
      - \(-476,507,033\) [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - \(7,051,712\) [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)**
    - \(17,667,987,831\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(335,838,847\) [7190]

15. **Management Target Amount for Excess funds in segregation**
    - \(280,000,000\) [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**
      - \(55,838,847\) [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: **7,120,460,355** [8500]
   - B. Securities (at market): **5,557,952,588** [8510]

2. Net unrealized profit (loss) in open cleared swaps: **2,552,814,919** [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): **15,231,227,862** [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount:
   - Less: amount offset by customer owned securities: **-149,732,634** [8550]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): **15,237,383,443** [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: **2,799,231,584** [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): **359,624,952** [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: **7,628,811,174** [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): **5,198,327,636** [8650]

9. Net settlement from (to) derivatives clearing organizations: **-405,757,824** [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): **15,580,237,522** [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): **342,854,079** [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: **250,854,079** [8770]