AMENDMENT
End Date: 12/17/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/19/2018
Morgan Stanley & Co. LLC
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280,000,000
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140,000,000
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92,000,000
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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: 3,904,345,539 [7315]
   - B. Securities (at market): 2,037,326,512 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -931,773,266 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 5,353,282 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -5,899,296 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.): 5,009,352,774 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 189,770,885 [7351]
   - Less: amount offset by customer owned securities: -187,429,530 [7352]
   - 2,341,355 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 5,011,694,126 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,011,694,126 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 340,380,783 [7500]
   - B. Other banks qualified under Regulation 30.7: 929,144,550 [7520]
   - 1,269,525,333 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 135,128,530 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560]
   - 135,128,530 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 6,855,626 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -374,172 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615]
   - 6,481,454 [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: 2,826,420,464 [7700]
   - B. Securities: 1,902,197,981 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -931,399,094 [7720]
   - D. Value of long option contracts: 5,353,282 [7730]
   - E. Value of short option contracts: -5,899,296 [7735]
   - 3,796,673,337 [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: 5,207,808,654 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 196,114,528 [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: 56,114,528 [7785]
**Daily Segregation - Segregation Statement**

SEREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: 10,393,580,407 [7010]
   - B. Securities (at market): 6,339,660,850 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -11,384,721 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 283,836,109 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -414,617,856 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 16,591,074,789 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 615,740,527 [7045]

   Less: amount offset by customer securities
   - -603,184,981 [7047] 12,555,546 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 16,603,630,335 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 4,579,909,260 [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): 528,019,668 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 6,518,984,175 [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): 5,811,641,182 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -387,490,055 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 283,836,109 [7132]
    - B. Value of open short option contracts: -414,617,856 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 9,604,282 [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)**
    - 16,929,886,765 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 326,256,430 [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: 46,256,430 [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 8,082,428,423 [8500]
   B. Securities (at market) 5,362,779,297 [8510]

2. Net unrealized profit (loss) in open cleared swaps 1,637,042,526 [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) 15,082,250,246 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 107,814,052 [8560]
   Less: amount offset by customer owned securities -105,204,634 [8570]
   2,609,418 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 15,084,859,664 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,705,398,648 [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) 363,914,078 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 7,572,762,659 [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) 4,998,865,219 [8650]

9. Net settlement from (to) derivatives clearing organizations -278,282,681 [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) 15,362,657,923 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 277,798,259 [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 185,798,259 [8770]