INITIAL
End Date: 1/4/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/7/2019
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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: Ikram.shah@morganstanley.com

FCM’s Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: $280,000,000
   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
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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 4,109,301,435 [7315]
   B. Securities (at market) 2,043,182,516 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -731,804,945 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 3,856,795 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -4,898,760 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,419,637,041

5. Account liquidating to a deficit and account with a debit balances - gross amount -205,831,103 [7352] 1,681,715 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,421,318,756 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,421,318,756 [7360]

FUNDING DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 191,341,096 [7500]
   B. Other banks qualified under Regulation 30.7 1,230,947,803 [7520] 1,422,288,899 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 178,686,357 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 178,686,357 [7570]

3. Equities with registered futures commission merchants
   A. Cash 6,840,138 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 122,738 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 6,962,876 [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 2,872,356,125 [7700]
   B. Securities 1,864,496,159 [7710]
   C. Unrealized gain (loss) on open futures contracts -731,927,683 [7720]
   D. Value of long option contracts 3,856,795 [7730]
   E. Value of short option contracts -4,898,760 [7735] 4,003,882,636 [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 5,611,820,768 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 190,502,012 [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 50,502,012 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 9,213,084,632 [7010]
   - **B. Securities (at market)**
     - 6,289,130,708 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 1,912,147,249 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 286,694,098 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -355,178,554 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 17,345,878,133 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 990,045,165 [7045]
   - Less: amount offset by customer securities
     - -982,356,712 [7047]
     - 7,688,453 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 17,353,566,586 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 4,831,334,269 [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)**
     - 675,691,509 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 6,524,452,037 [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)**
     - 5,613,439,199 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 95,420,368 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 286,694,098 [7132]
    - **B. Value of open short option contracts**
      - -355,178,554 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 9,778,364 [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)**
    - 17,681,631,290 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 328,064,704 [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**
    - 48,064,704 [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  11,201,571,533 [8500]
   B. Securities (at market)  5,609,570,873 [8510]

2. Net unrealized profit (loss) in open cleared swaps  -421,737,493 [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)  16,389,404,913 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities
   171,163,039 [8560]
   -166,968,781 [8570]  4,194,258 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)  16,393,599,171 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash  2,816,260,289 [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)  378,517,434 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash  7,302,745,464 [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)  5,231,053,439 [8650]

9. Net settlement from (to) derivatives clearing organizations  953,258,040 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  16,681,834,666 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  288,235,495 [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  196,235,495 [8770]