INITIAL
End Date: 1/9/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/10/2019
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: ; or

280,000,000

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
### 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
   - **Cash**: 3,611,779,400 [7315]
   - **Securities (at market)**: 2,062,761,125 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -446,633,317 [7325]

3. Exchange traded options
   - Market value of open option contracts purchased on a foreign board of trade: 5,136,818 [7335]
   - Market value of open contracts granted (sold) on a foreign board of trade: -4,699,895 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 5,228,344,131 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 165,495,642 [7351]
   - Less: amount offset by customer owned securities: -157,202,220 [7352]
   - 8,293,422 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 5,236,637,553 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.:
   - 5,236,637,553 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - **A. Banks located in the United States**: 134,578,959 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 1,171,065,286 [7520] 1,305,644,245 [7530]

2. Securities
   - **A. In safekeeping with banks located in the United States**: 211,017,978 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 211,017,978 [7570]

3. Equities with registered futures commission merchants
   - **A. Cash**: 6,648,378 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: -257,751 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 6,390,627 [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**: 2,499,610,331 [7700]
   - **B. Securities**: 1,851,743,147 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: -446,375,566 [7720]
   - **D. Value of long option contracts**: 5,136,818 [7730]
   - **E. Value of short option contracts**: -4,699,895 [7735] 3,905,414,835 [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: 5,428,467,685 [7770]


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: 51,830,132 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 8,504,617,190 [7010]
   B. Securities (at market) 6,170,185,565 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,172,285,940 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 270,468,614 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -351,616,839 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 16,765,940,470 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 327,824,744 [7045]
   Less: amount offset by customer securities -325,789,506 [7047] 2,035,238 [7050]

6. Amount required to be segregated (add lines 4 and 5) 16,767,975,708 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,785,039,400 [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) 577,845,948 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,182,812,726 [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) 5,592,339,617 [7120]


10. Exchange traded options
    A. Value of open long option contracts 270,468,614 [7132]
    B. Value of open short option contracts -351,616,839 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,983,645 [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) 17,099,382,382 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 331,406,674 [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 51,406,674 [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: \(9,949,892,859\) [8500]
   - B. Securities (at market): \(5,655,502,109\) [8510]

2. Net unrealized profit (loss) in open cleared swaps: \(204,033,181\) [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): \(15,809,428,149\) [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: \(-52,752,987\) [8570] \(2,776,696\) [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): \(15,812,204,845\) [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: \(3,361,129,942\) [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): \(400,062,362\) [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: \(6,940,612,103\) [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): \(5,255,439,747\) [8650]

9. Net settlement from (to) derivatives clearing organizations: \(68,309,404\) [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): \(16,025,553,558\) [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): \(213,348,713\) [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: \(121,348,713\) [8770]