INITIAL
End Date: 1/25/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/28/2019
Name of Company

Contact Name

Contact Phone Number

Contact Email Address

FCM’s Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: 280,000,000 or
b. Minimum percentage of customer segregated funds required: 0%

c. Dollar amount range between: and 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: 140,000,000 or
b. Minimum percentage of customer secured funds required: 0%

c. Dollar amount range between: and 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: 92,000,000 or
b. Minimum percentage of cleared swaps customer collateral required: 0%

c. Dollar amount range between: and 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**
   - **A. Cash**: 3,322,309,138 [7315]
   - **B. Securities (at market)**: 2,085,594,036 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -248,581,131 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 5,437,456 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -6,287,376 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 5,158,472,123 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -73,045,762 [7352] 1,384,610 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 5,159,856,733 [7355]

7. **GREATER OF AMOUNT REQUIRED TO BE SET ASIDE PURSUANT TO FOREIGN JURISDICTION (ABOVE) OR LINE 6.**
   - 5,159,856,733 [7360]

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   - **A. Banks located in the United States**: 373,203,532 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 880,459,347 [7520] 1,253,662,879 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 128,320,248 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 128,320,248 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 6,406,544 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 123,602 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 6,530,146 [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**: 2,255,662,173 [7700]
   - **B. Securities**: 1,957,273,790 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: -248,704,734 [7720]
   - **D. Value of long option contracts**: 5,437,456 [7730]
   - **E. Value of short option contracts**: -6,287,376 [7735] 3,963,381,309 [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**
   - 5,351,894,582 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 192,037,849 [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**
    - 52,037,849 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   A. Cash: $7,280,557,996
   B. Securities (at market): $6,349,774,313

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $3,384,617,233

3. **Exchange traded options**
   A. Add market value of open option contracts purchased on a contract market: $286,804,207
   B. Deduct market value of open option contracts granted (sold) on a contract market: -$298,548,850

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $17,003,204,899

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $427,697,718
   Less: amount offset by customer securities: -$426,338,288
   Net: $1,359,430

6. **Amount required to be segregated (add lines 4 and 5)**: $17,004,564,329

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   A. Cash: $4,660,716,924
   B. Securities representing investments of customers' funds (at market): $0
   C. Securities held for particular customers or option customers in lieu of cash (at market): $636,716,586

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   A. Cash: $6,399,307,534
   B. Securities representing investments of customers' funds (at market): $0
   C. Securities held for particular customers or option customers in lieu of cash (at market): $5,713,057,727

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -$70,365,085

10. **Exchange traded options**
    A. Value of open long option contracts: $286,804,207
    B. Value of open short option contracts: -$298,548,850

11. **Net equities with other FCMs**
    A. Net liquidating equity: $8,324,084
    B. Securities representing investments of customers' funds (at market): $0
    C. Securities held for particular customers or option customers in lieu of cash (at market): $0

12. **Segregated funds on hand**: $0

13. **Total amount in segregation (add lines 7 through 12)**: $17,336,013,127

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $331,448,798

15. **Management Target Amount for Excess funds in segregation**: $280,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**: $51,448,798
### 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: 9,846,373,582 [8500]
   - B. Securities (at market): 5,594,573,595 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 458,179,655 [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)**: 15,899,126,832 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: 1,943,137

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 15,901,069,969 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,293,069,239 [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): 379,752,535 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 6,845,223,200 [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): 5,214,821,060 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 334,556,267 [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)**: 16,067,422,301 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 166,352,332 [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**: 74,352,332 [8770]