INITIAL
End Date: 2/11/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/12/2019
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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: $235,000,000
   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 3,169,080,681 [7315]
   B. Securities (at market) 2,076,192,200 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -65,987,814 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 8,004,771 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -7,068,288 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,180,221,550 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 88,391,397 [7351]
   Less: amount offset by customer owned securities -87,369,935 [7352] 1,021,462 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,181,243,012 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,181,243,012 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 452,369,864 [7500]
   B. Other banks qualified under Regulation 30.7 986,818,472 [7520] 1,439,188,336 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 102,648,083 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 102,648,083 [7570]

3. Equities with registered futures commission merchants
   A. Cash 6,232,023 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,289,734 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,521,757 [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 1,915,521,621 [7700]
   B. Securities 1,973,544,117 [7710]
   C. Unrealized gain (loss) on open futures contracts -67,277,548 [7720]
   D. Value of long option contracts 8,004,771 [7730]
   E. Value of short option contracts -7,068,288 [7735] 3,822,724,673 [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 5,372,082,849 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 190,839,837 [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 50,839,837 [7785]
**INITIAL**

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**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   A. Cash  
   6,045,049,442 [7010]
   B. Securities (at market)  
   6,254,012,822 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   3,765,227,132 [7030]

3. **Exchange traded options**
   A. Add market value of open option contracts purchased on a contract market  
   245,715,843 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market  
   -246,535,114 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   16,063,470,125 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   358,135,237 [7045]
   Less: amount offset by customer securities  
   -356,530,979 [7047]  
   1,604,258 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   16,065,074,383 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   A. Cash  
   4,142,741,170 [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)  
   499,769,776 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   A. Cash  
   5,944,050,725 [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)  
   5,754,243,046 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   2,698,998 [7130]

10. **Exchange traded options**
    A. Value of open long option contracts  
    245,715,843 [7132]
    B. Value of open short option contracts  
    -246,535,114 [7133]

11. **Net equities with other FCMs**
    A. Net liquidating equity  
    8,984,530 [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)**
    16,351,668,974 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    286,594,591 [7190]

15. **Management Target Amount for Excess funds in segregation**
    235,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**
    51,594,591 [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: 10,208,855,778 [8500]
   B. Securities (at market): 5,536,804,383 [8510]

2. Net unrealized profit (loss) in open cleared swaps: -256,702,194 [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): 15,488,957,967 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 50,198,821 [8560]
   Less: amount offset by customer owned securities: -48,603,188 [8570]
   Adjustment: 1,595,633 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 15,490,553,600 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash: 3,090,316,925 [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): 410,175,708 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash: 6,889,529,303 [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): 5,126,628,675 [8650]

9. Net settlement from (to) derivatives clearing organizations: 136,217,188 [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): 15,652,867,799 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 162,314,199 [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: 70,314,199 [8770]