INITIAL
End Date: 2/12/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/13/2019
Name of Company: Morgan Stanley & Co. LLC

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: ; or 235,000,000
   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**
   - **A. Cash**
   - **B. Securities (at market)**

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - **-22,931,308** [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - **5,251,072,887** [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

   - **Less: amount offset by customer owned securities**
   - **1,641,296** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - **5,252,714,183** [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - **5,252,714,183** [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**
   - **B. Other banks qualified under Regulation 30.7**

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
   - **B. In safekeeping with other banks qualified under Regulation 30.7**

3. **Equities with registered futures commission merchants**
   - **A. Cash**
   - **B. Securities**
   - **C. Unrealized gain (loss) on open futures contracts**
   - **D. Value of long option contracts**
   - **E. Value of short option contracts**

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **A. Cash**
   - **B. Securities**
   - **C. Amount due to (from) clearing organization - daily variation**
   - **D. Value of long option contracts**
   - **E. Value of short option contracts**

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**
   - **B. Securities**
   - **C. Unrealized gain (loss) on open futures contracts**
   - **D. Value of long option contracts**
   - **E. Value of short option contracts**

6. **Amounts with other depositories designated by a foreign board of trade**

7. **Segregated funds on hand**

8. **Total funds in separate section 30.7 accounts**
   - **5,444,486,084** [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **191,771,901** [7380]

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**
    - **51,771,901** [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - $6,210,583,783 [7010]
   - **B. Securities (at market)**
     - $6,275,175,713 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $4,053,974,741 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - $246,028,926 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -$246,576,977 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $16,539,186,186 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $393,318,229 [7045]
   - Less: amount offset by customer securities
     - -$385,713,760 [7047] $7,604,469 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $16,546,790,655 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - $4,632,200,693 [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)**
     - $503,495,490 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - $5,871,775,096 [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)**
     - $5,771,680,223 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $45,635,985 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - $246,028,926 [7132]
    - **B. Value of open short option contracts**
      - -$246,576,977 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - $9,216,984 [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)**
    - $16,833,456,420 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $286,665,765 [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**
    - $51,665,765 [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 10,010,727,522 [8500]
   B. Securities (at market) 5,495,877,846 [8510]
2. Net unrealized profit (loss) in open cleared swaps -88,868,153 [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) 15,417,737,215 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 55,053,817 [8560]
   Less: amount offset by customer owned securities -51,739,039 [8570] 3,314,778 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 15,421,051,993 [8590]

Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,136,221,124 [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) 377,743,972 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 6,771,381,858 [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) 5,118,133,874 [8650]
9. Net settlement from (to) derivatives clearing organizations 181,336,998 [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) 15,584,817,826 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 163,765,833 [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 71,765,833 [8770]