INITIAL
End Date: 2/14/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/15/2019
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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; or
   b. Minimum percentage of customer segregated funds required: 0%; or
   c. Dollar amount range between: $0 and $0; or
   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; or
   b. Minimum percentage of customer secured funds required: 0%; or
   c. Dollar amount range between: $0 and $0; or
   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; or
   b. Minimum percentage of cleared swaps customer collateral required: 0%; or
   c. Dollar amount range between: $0 and $0; or
   d. Percentage range of cleared swaps customer collateral required between: 0% and 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 3,044,876,093 [7315]
   - B. Securities (at market) 2,094,513,382 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - -6,836,318 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 8,761,247 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -7,624,920 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 5,133,689,484 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 88,833,675 [7351]
   - Less: amount offset by customer owned securities -87,240,067 [7352] 1,593,608 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 5,135,283,092 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - 5,135,283,092 [7360]

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**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States 244,774,813 [7500]
   - B. Other banks qualified under Regulation 30.7 1,076,464,059 [7520] 1,321,238,872 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 100,204,042 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 100,204,042 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 6,331,651 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 1,970,844 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 8,302,495 [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 1,911,069,984 [7700]
   - B. Securities 1,994,309,341 [7710]
   - C. Unrealized gain (loss) on open futures contracts -8,807,162 [7720]
   - D. Value of long option contracts 8,761,247 [7730]
   - E. Value of short option contracts -7,624,920 [7735] 3,897,708,490 [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**
   - 5,327,453,899 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 192,170,807 [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**
    - 52,170,807 [7785]
### SEgregation Requirements (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **Cash**: $6,413,967,680 [7010]
   - **Securities (at market)**: $6,251,620,852 [7020]
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $4,240,543,489 [7030]
3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: $243,407,065 [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -$266,043,178 [7033]
4. **Net equity (deficit) (add lines 1, 2 and 3)**: $16,883,495,908 [7040]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $204,117,623 [7045]
   - Less: amount offset by customer securities: -$203,319,599 [7047] $798,024 [7050]
6. **Amount required to be segregated (add lines 4 and 5)**: $16,884,293,932 [7060]

### Funds in Segregated Accounts

7. **Deposited in segregated funds bank accounts**
   - **Cash**: $4,842,166,866 [7070]
   - **Securities representing investments of customers' funds (at market)**: $0 [7080]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: $496,074,927 [7090]
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: $6,013,471,978 [7100]
   - **Securities representing investments of customers' funds (at market)**: $0 [7110]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: $5,755,545,925 [7120]
9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $77,118,049 [7130]
10. **Exchange traded options**
    - **Value of open long option contracts**: $243,407,065 [7132]
    - **Value of open short option contracts**: -$266,043,178 [7133]
11. **Net equities with other FCMs**
    - **Net liquidating equity**: $9,124,254 [7140]
    - **Securities representing investments of customers' funds (at market)**: $0 [7160]
    - **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)**: $17,170,865,886 [7180]
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $28,571,954 [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**: $51,571,954 [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 9,699,644,652 [8500]
   B. Securities (at market) 5,599,476,862 [8510]

2. Net unrealized profit (loss) in open cleared swaps -245,821,981 [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) 15,053,299,533 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 132,347,322 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 15,059,070,603 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,889,266,314 [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) 377,806,088 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 7,114,098,753 [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) 5,221,670,774 [8650]

9. Net settlement from (to) derivatives clearing organizations -359,103,769 [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) 15,243,738,160 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 184,667,557 [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 92,667,557 [8770]