INITIAL
End Date: 2/22/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/25/2019
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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):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: and
- Percentage range of customer segregated funds required between: and%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: $140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: and
- Percentage range of customer secured funds required between: and%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: $92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: and
- Percentage range of cleared swaps customer collateral required between: and%

Attach supporting documents
**INITIAL**

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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: 2,839,084,298 [7315]
   - B. Securities (at market): 2,063,267,603 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 415,635,589 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 12,565,613 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -9,147,848 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 3,417,765 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 1,561,048 [7352]
   - 785,727 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,322,190,982 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 5,322,190,982 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - B. Other banks qualified under Regulation 30.7: 1,084,289,028 [7520] 1,414,781,529 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 104,724,218 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 104,724,218 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 6,443,958 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,533,819 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 8,977,777 [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: 1,609,928,884 [7700]
   - B. Securities: 1,958,543,386 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 413,101,769 [7720]
   - D. Value of long option contracts: 12,565,613 [7730]
   - E. Value of short option contracts: -9,147,848 [7735] 3,984,991,804 [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**
   - 5,513,475,328 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 191,284,346 [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**
    - 51,284,346 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 7,119,591,835 [7010]
   B. Securities (at market) 6,267,953,657 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,701,938,930 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 254,355,254 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -246,931,127 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 17,096,908,549 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 188,426,212 [7045]
   Less: amount offset by customer securities -185,403,915 [7047] 3,022,297 [7050]

6. Amount required to be segregated (add lines 4 and 5) 17,099,930,846 [7060]

Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts
   A. Cash 4,876,320,492 [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) 468,569,955 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,253,189,641 [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) 5,799,383,702 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -26,888,124 [7130]

10. Exchange traded options
    A. Value of open long option contracts 254,355,254 [7132]
    B. Value of open short option contracts -246,931,127 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,083,836 [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) 17,387,083,629 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 287,152,783 [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 52,152,783 [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  
      \[9,968,143,938\] [8500]
   B. Securities (at market)  
      \[5,523,107,899\] [8510]

2. Net unrealized profit (loss) in open cleared swaps
   \[-618,974,750\] [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)  
   \[14,872,277,087\] [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  
   \[93,448,879\] [8560]
   Less: amount offset by customer owned securities  
   \[-92,040,418\] [8570]
   \[1,408,461\] [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)  
   \[14,873,685,548\] [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash  
      \[3,016,370,742\] [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)  
      \[337,253,513\] [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash  
      \[6,763,627,689\] [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)  
      \[5,185,854,386\] [8650]

9. Net settlement from (to) derivatives clearing organizations  
   \[-272,197,207\] [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)  
    \[15,030,909,123\] [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  
    \[157,223,575\] [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  
    \[65,223,575\] [8770]