INITIAL
End Date: 3/4/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/5/2019
INITIAL
End Date: 3/4/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/5/2019

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:  ; 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 2,690,100,197 [7315]
   
   B. Securities (at market) 2,019,871,950 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 580,625,350 [7325]

3. **Exchange traded options**
   
   a. Market value of open option contracts purchased on a foreign board of trade 10,053,114 [7335]
   
   b. Market value of open contracts granted (sold) on a foreign board of trade -12,711,559 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 5,287,939,052 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount** -10,178,914 [7352]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 5,288,628,257 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 5,288,628,257 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   
   A. Banks located in the United States 250,973,677 [7500]
   
   B. Other banks qualified under Regulation 30.7 996,280,688 [7520] 1,247,254,365 [7530]

2. **Securities**
   
   A. In safekeeping with banks located in the United States 171,539,419 [7540]
   
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 171,539,419 [7570]

3. **Equities with registered futures commission merchants**
   
   A. Cash 6,046,459 [7580]
   
   B. Securities 0 [7590]
   
   C. Unrealized gain (loss) on open futures contracts 1,687,197 [7600]
   
   D. Value of long option contracts 0 [7610]
   
   E. Value of short option contracts 0 [7615] 7,733,656 [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 1,628,082,552 [7700]
   
   B. Securities 1,848,332,531 [7710]
   
   C. Unrealized gain (loss) on open futures contracts 578,938,154 [7720]
   
   D. Value of long option contracts 10,053,114 [7730]
   
   E. Value of short option contracts -12,711,559 [7735] 4,052,694,792 [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** 5,479,222,232 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 190,593,975 [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** 50,593,975 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $8,874,253,760 [7010]
   - B. Securities (at market): $6,317,384,190 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $1,345,736,421 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $243,962,396 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$241,948,723 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $16,539,388,044 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $317,439,747 [7045]
   - Less: amount offset by customer securities: -$316,273,612 [7047]
   - $1,166,135 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $16,540,554,179 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $4,132,617,550 [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): $583,644,722 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $6,214,968,744 [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): $5,733,739,468 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $150,419,638 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $243,962,396 [7132]
    - B. Value of open short option contracts: -$241,948,723 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $9,041,079 [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)**
    - $16,826,444,874 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $285,890,695 [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: $50,890,695 [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 9,399,257,338 [8500]
   B. Securities (at market) 5,686,364,996 [8510]

2. Net unrealized profit (loss) in open cleared swaps -14,094,469 [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) 15,071,527,865 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 93,440,264 [8560]
   Less: amount offset by customer owned securities -92,002,410 [8570] 1,437,854 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 15,072,965,719 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,038,478,383 [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) 425,013,189 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 6,775,054,167 [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) 5,261,351,807 [8650]

9. Net settlement from (to) derivatives clearing organizations -245,209,559 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 15,254,687,987 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 181,722,268 [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 89,722,268 [8770]