INITIAL
End Date: 3/7/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
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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: €; 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: 2,501,109,143 [7315]
   - B. Securities (at market): 2,059,010,917 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 418,708,620 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 5,947,609 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -9,333,892 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 4,975,442,397 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 1,404,337 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 4,976,846,734 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 4,976,846,734 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 123,470,555 [7500]
   - B. Other banks qualified under Regulation 30.7: 1,065,003,578 [7520] 1,188,474,133 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 207,898,094 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 207,898,094 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 6,712,122 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 424,109 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 7,136,231 [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: 1,501,458,817 [7700]
   - B. Securities: 1,851,112,823 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 418,284,511 [7720]
   - D. Value of long option contracts: 5,947,609 [7730]
   - E. Value of short option contracts: -9,333,892 [7735] 3,767,469,868 [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**: 5,170,978,326 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 194,131,592 [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**: 54,131,592 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**: $9,008,318,341
   - **B. Securities (at market)**: $6,391,512,297

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $1,360,326,792

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $231,695,697
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: $253,579,807

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $16,738,273,320

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities**: $407,066,884

6. **Amount required to be segregated (add lines 4 and 5)**
   - $16,741,132,207

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: $4,294,247,655
   - **B. Securities representing investments of customers' funds (at market)**: $0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $625,353,314

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $6,272,844,163
   - **B. Securities representing investments of customers' funds (at market)**: $0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $5,766,158,983

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $85,949,696

10. **Exchange traded options**
    - **A. Value of open long option contracts**: $231,695,697
    - **B. Value of open short option contracts**: $253,579,807

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $10,139,909
    - **B. Securities representing investments of customers' funds (at market)**: $0
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $0

12. **Segregated funds on hand**: $0

13. **Total amount in segregation (add lines 7 through 12)**
    - **[7180]**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $291,677,403

15. **Management Target Amount for Excess funds in segregation**
    - $235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - $56,677,403

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**INITIAL**

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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 9,648,487,743 [8500]
   B. Securities (at market) 5,765,486,291 [8510]

2. Net unrealized profit (loss) in open cleared swaps -612,739,285 [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) 14,801,234,749 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 142,676,393 [8560]
   Less: amount offset by customer owned securities -140,829,888 [8570] 1,846,505 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 14,803,081,254 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,853,793,170 [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) 381,076,593 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 6,813,874,669 [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) 5,384,409,698 [8650]

9. Net settlement from (to) derivatives clearing organizations -422,720,843 [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) 15,010,433,287 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 207,352,033 [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 115,352,033 [8770]