Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $280,000,000
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: 0 and 0
  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
  b. Minimum percentage of customer secured funds required: 0%
  c. Dollar amount range between: 0 and 0
  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
  b. Minimum percentage of cleared swaps customer collateral required: 0%
  c. Dollar amount range between: 0 and 0
  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 3,493,779,684 [7315]
   B. Securities (at market) 2,081,904,367 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -484,994,001 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 5,170,489 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -4,525,749 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,091,334,790 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -177,663,277 [7351]
   Less: amount offset by customer owned securities 1,809,962 [7352]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,093,144,752 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,093,144,752 [7360]

FUNDs DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 64,391,143 [7500]
   B. Other banks qualified under Regulation 30.7 1,178,321,627 [7520] 1,242,712,770 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 218,096,713 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 218,096,713 [7570]

3. Equities with registered futures commission merchants
   A. Cash 6,611,119 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -86,734 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 6,524,385 [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 2,436,771,660 [7700]
   B. Securities 1,863,807,654 [7710]
   C. Unrealized gain (loss) on open futures contracts -484,907,267 [7720]
   D. Value of long option contracts 5,170,489 [7730]
   E. Value of short option contracts -4,525,749 [7735] 3,616,316,787 [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 5,283,650,655 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 190,505,903 [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 50,505,903 [7785]
INITIAL
End Date: 1/11/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/14/2019

Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 8,050,833,468 [7010]
   B. Securities (at market) 6,195,988,205 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,594,643,433 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 299,132,719 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -366,855,650 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 16,773,742,175 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 247,163,068 [7045]
   Less: amount offset by customer securities -245,970,473 [7047] 1,192,595 [7050]

6. Amount required to be segregated (add lines 4 and 5) 16,774,934,770 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,761,999,914 [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) 609,782,502 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,200,084,910 [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) 5,586,205,703 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 10,250,203 [7130]

10. Exchange traded options
    A. Value of open long option contracts 299,132,719 [7132]
    B. Value of open short option contracts -366,855,650 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,317,694 [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) 17,109,917,995 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 334,983,225 [7190]

15. Management Target Amount for Excess funds in segregation 280,000,000 [7194]

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess 54,983,225 [7198]
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUND IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1. Net ledger balance
   A. Cash  \[9,836,776,993\] [8500]
   B. Securities (at market)  [5,630,363,300] [8510]

2. Net unrealized profit (loss) in open cleared swaps  \[36,886,294\] [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)  \[15,504,026,587\] [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  \[95,215,458\] [8560]
   Less: amount offset by customer owned securities  \[-88,762,058\] [8570]
   \[6,453,400\] [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)  \[15,510,479,987\] [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash  \[3,210,154,043\] [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)  \[402,323,105\] [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash  \[7,122,039,495\] [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)  \[5,228,040,195\] [8650]

9. Net settlement from (to) derivatives clearing organizations  \[-262,114,459\] [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)  \[15,700,442,379\] [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  \[189,962,392\] [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  \[97,962,392\] [8770]