INITIAL
End Date: 1/28/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/29/2019
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: 280,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer segregated funds required between: 0% and 0%

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: 0 and 0
- Percentage range of customer secured funds required between: 0% and 0%

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: 0 and 0
- Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents
**INITIAL**

**End Date:** 1/28/2019  
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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  

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td>3,343,427,530</td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>3,343,427,530</td>
</tr>
<tr>
<td></td>
<td>B. Securities (at market)</td>
<td>2,103,437,303</td>
</tr>
<tr>
<td>2</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>-383,643,319</td>
</tr>
<tr>
<td>3</td>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td></td>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>6,040,882</td>
</tr>
<tr>
<td></td>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-6,992,071</td>
</tr>
<tr>
<td>4</td>
<td>Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>5,062,280,325</td>
</tr>
<tr>
<td>5</td>
<td>Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>133,175,841</td>
</tr>
<tr>
<td></td>
<td>Less: amount offset by customer owned securities</td>
<td>-131,960,897</td>
</tr>
<tr>
<td></td>
<td></td>
<td>1,214,944</td>
</tr>
<tr>
<td>6</td>
<td>Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>5,063,495,269</td>
</tr>
<tr>
<td>7</td>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>5,063,495,269</td>
</tr>
</tbody>
</table>

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Cash in banks</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Banks located in the United States</td>
<td>217,971,127</td>
</tr>
<tr>
<td></td>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>1,083,001,025</td>
</tr>
<tr>
<td></td>
<td></td>
<td>1,300,972,152</td>
</tr>
<tr>
<td>2</td>
<td>Securities</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. In safekeeping with banks located in the United States</td>
<td>147,278,035</td>
</tr>
<tr>
<td></td>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>0</td>
</tr>
<tr>
<td>3</td>
<td>Equities with registered futures commission merchants</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>6,413,039</td>
</tr>
<tr>
<td></td>
<td>B. Securities</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>652,822</td>
</tr>
<tr>
<td></td>
<td>D. Value of long option contracts</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>E. Value of short option contracts</td>
<td>0</td>
</tr>
<tr>
<td>4</td>
<td>Amounts held by clearing organizations of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>B. Securities</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>D. Value of long option contracts</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>E. Value of short option contracts</td>
<td>0</td>
</tr>
<tr>
<td>5</td>
<td>Amounts held by members of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>2,228,604,216</td>
</tr>
<tr>
<td></td>
<td>B. Securities</td>
<td>1,956,159,268</td>
</tr>
<tr>
<td></td>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-384,296,141</td>
</tr>
<tr>
<td></td>
<td>D. Value of long option contracts</td>
<td>6,040,882</td>
</tr>
<tr>
<td></td>
<td>E. Value of short option contracts</td>
<td>-6,982,071</td>
</tr>
<tr>
<td>6</td>
<td>Amounts with other depositories designated by a foreign board of trade</td>
<td>0</td>
</tr>
<tr>
<td>7</td>
<td>Segregated funds on hand</td>
<td>0</td>
</tr>
<tr>
<td>8</td>
<td>Total funds in separate section 30.7 accounts</td>
<td>5,254,842,202</td>
</tr>
<tr>
<td>9</td>
<td>Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>191,346,933</td>
</tr>
<tr>
<td>10</td>
<td>Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000</td>
</tr>
<tr>
<td>11</td>
<td>Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>51,346,933</td>
</tr>
</tbody>
</table>
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 7,136,500,902
   - **B. Securities (at market)**
     - 6,344,336,150

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 2,927,468,124

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 279,635,973
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -271,233,586

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 16,416,707,563

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 385,308,315
   - Less: amount offset by customer securities
     - -383,812,515

6. **Amount required to be segregated (add lines 4 and 5)**
   - 16,418,203,363

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 3,903,624,624
   - **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)**
     - 578,103,848

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 6,396,387,761
   - **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)**
     - 5,766,232,302

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 88,438,679

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 279,635,973
    - **B. Value of open short option contracts**
      - -271,233,586

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 8,235,138
    - **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)**
    - 16,749,424,739

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 331,221,376

15. **Management Target Amount for Excess funds in segregation**
    - 280,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - 51,221,376

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**INITIAL**

**End Date:** 1/28/2019

**Firm Name:** Morgan Stanley & Co. LLC

**Form:** Daily Seg - FOCUS II

**Submit Date:** 1/29/2019
**Daily Segregation - Swaps Statement**

**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: 9,499,355,148 [8500]
   - B. Securities (at market): 5,602,475,308 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 354,014,328 [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)**: 15,455,844,784 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 49,423,855 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 15,456,807,305 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,126,252,570 [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): 378,502,683 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 7,037,285,170 [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): 5,223,972,625 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -141,714,178 [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)**: 15,624,298,870 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 167,491,565 [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**: 75,491,565 [8770]