INITIAL
End Date: 2/1/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/4/2019
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):
   a. Minimum dollar amount: 235,000,000
   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
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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**  
     - **3,255,949,712 [7315]**
   - **B. Securities (at market)**  
     - **2,090,283,034 [7317]**

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**  
   - **-94,342,502 [7325]**

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**  
     - **5,946,333 [7335]**
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**  
     - **-7,543,634 [7337]**

4. **Net equity (deficit) (add lines 1. 2. and 3.)**  
   - **5,250,292,943 [7331]**

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities  
     - **-57,598,095 [7352]**
     - **379,806 [7354]**

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**  
   - **5,250,672,749 [7360]**

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**  
   - **5,250,672,749 [7360]**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**  
     - **178,025,113 [7500]**
   - **B. Other banks qualified under Regulation 30.7**  
     - **1,107,922,547 [7520]**
     - **1,285,947,660 [7530]**

2. **Securities**
   - **A. In safekeeping with banks located in the United States**  
     - **130,666,746 [7540]**
   - **B. In safekeeping with other banks qualified under Regulation 30.7**  
     - **0 [7560]**
     - **130,666,746 [7570]**

3. **Equities with registered futures commission merchants**
   - **A. Cash**  
     - **6,363,046 [7580]**
   - **B. Securities**  
     - **0 [7590]**
   - **C. Unrealized gain (loss) on open futures contracts**  
     - **1,049,340 [7600]**
   - **D. Value of long option contracts**  
     - **0 [7610]**
   - **E. Value of short option contracts**  
     - **0 [7615]**
     - **7,412,386 [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**  
     - **2,155,855,666 [7700]**
   - **B. Securities**  
     - **1,959,616,288 [7710]**
   - **C. Unrealized gain (loss) on open futures contracts**  
     - **-95,391,843 [7720]**
   - **D. Value of long option contracts**  
     - **5,946,333 [7730]**
   - **E. Value of short option contracts**  
     - **-7,543,634 [7735]**  
     - **4,018,482,810 [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**  
   - **5,442,509,602 [7770]**

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**  
   - **191,836,853 [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**  
    - **51,836,853 [7785]**
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash  \[6,420,171,241\] [7010]
   B. Securities (at market)  \[6,266,994,472\] [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market  \[3,831,137,436\] [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market  \[237,101,934\] [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market  \[-259,264,693\] [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)  \[16,496,140,390\] [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  \[402,554,557\] [7045]
   Less: amount offset by customer securities  \[-401,052,473\] [7047] \[1,502,084\] [7050]

6. Amount required to be segregated (add lines 4 and 5)  \[16,497,642,474\] [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash  \[4,130,338,921\] [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)  \[563,122,976\] [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash  \[6,454,363,797\] [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)  \[5,703,871,496\] [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets  \[-47,895,396\] [7130]

10. Exchange traded options
    A. Value of open long option contracts  \[237,101,934\] [7132]
    B. Value of open short option contracts  \[-259,264,693\] [7133]

11. Net equities with other FCMs
    A. Net liquidating equity  \[8,055,016\] [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)  \[16,789,694,051\] [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  \[292,051,577\] [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  \[57,051,577\] [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: $10,403,223,331
   - B. Securities (at market): $5,575,514,165

2. **Net unrealized profit (loss) in open cleared swaps**
   - ($211,704,508)

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: $0
   - B. Market value of open cleared swaps option contracts granted (sold): $0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - $15,767,032,988

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - $78,728,841
   - $76,603,130
   - $2,125,711

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $15,769,158,699

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $3,001,643,087
   - 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): $384,652,508

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $7,054,977,871
   - 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): $5,190,861,657

9. **Net settlement from (to) derivatives clearing organizations**
   - $314,594,986

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: $0
    - B. Value of open cleared swaps short option contracts: $0

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $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

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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - $15,946,730,109

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $177,571,410

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - $92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - $85,571,410