Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

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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
**INITIAL**

**End Date:** 2/5/2019  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 2/6/2019

**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 3,163,953,033 [7315]
   - B. Securities (at market) 2,107,553,777 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 74,427,199 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade 8,363,653 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -7,823,956 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,346,476 [7339]

5. Account liquidating to a deficit and account with a debit balances - gross amount 56,170,903 [7352] 660,299 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,347,134,005 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,347,134,005 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States 343,551,143 [7500]
   - B. Other banks qualified under Regulation 30.7 1,031,651,287 [7520] 1,375,202,430 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States 142,374,137 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 142,374,137 [7570]

3. Equities with registered futures commission merchants
   - A. Cash 6,259,661 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 1,520,650 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 7,780,311 [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 1,976,204,202 [7700]
   - B. Securities 1,965,179,640 [7710]
   - C. Unrealized gain (loss) on open futures contracts 72,906,549 [7720]
   - D. Value of long option contracts 8,363,653 [7730]
   - E. Value of short option contracts -7,823,956 [7735] 4,014,830,088 [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 5,540,186,966 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 193,052,961 [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 53,052,961 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAAct)**

1. **Net ledger balance**
   - A. Cash: 6,678,431,402 [7010]
   - B. Securities (at market): 6,386,290,009 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 3,937,484,909 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 252,058,610 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -260,461,345 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 16,993,803,585 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 202,706,967 [7045]
   - Less: amount offset by customer securities: -201,596,112 [7047]
   - 1,110,855 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 16,994,914,440 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 4,452,546,070 [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): 630,776,810 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 6,349,965,261 [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): 5,755,513,199 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 82,366,861 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 252,058,610 [7132]
    - B. Value of open short option contracts: -260,461,345 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 7,919,918 [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)**
    - 17,270,685,384 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 275,770,944 [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: 40,770,944 [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 9,837,979,243 [8500]
   B. Securities (at market) 5,583,328,538 [8510]

2. Net unrealized profit (loss) in open cleared swaps -64,691,003 [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) 15,356,616,778 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities
   1,573,728 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 15,358,190,506 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,109,673,258 [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) 382,993,925 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 6,978,998,650 [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) 5,200,334,613 [8650]

9. Net settlement from (to) derivatives clearing organizations -133,526,867 [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) 15,538,473,579 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 180,283,073 [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 88,283,073 [8770]