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: 235,000,000
- 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:** 2/25/2019  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 2/26/2019  

### 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:** 2,787,257,002 [7315]
   - **B. Securities (at market):** 2,050,406,056 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 338,071,764 [7325]

3. **Exchange traded options**
   a. Market value of open option contracts purchased on a foreign board of trade: 12,181,717 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -9,406,092 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -20,122,447 [7352]
   - **[930,588]** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - Method (add lines 4 and 5): 5,179,441,035 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 275,162,299 [7500]
   - B. Other banks qualified under Regulation 30.7: 1,171,273,408 [7520] 1,446,435,707 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 93,178,839 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 93,178,839 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 6,424,473 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,627,584 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 9,052,057 [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: 1,527,120,240 [7700]
   - B. Securities: 1,957,227,218 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 335,444,180 [7720]
   - D. Value of long option contracts: 12,181,717 [7730]
   - E. Value of short option contracts: 0 [7735] 3,822,567,263 [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**
   - 5,371,233,866 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 191,792,831 [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**
    - 51,792,831 [7785]
**INITIAL**  
End Date: 2/25/2019  
Firm Name: Morgan Stanley & Co. LLC  
Form: Daily Seg - FOCUS II  
Submit Date: 2/26/2019

### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**  
   A. Cash  
   B. Securities (at market)

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**

3. **Exchange traded options**  
   A. Add market value of open option contracts purchased on a contract market  
   B. Deduct market value of open option contracts granted (sold) on a contract market

4. **Net equity (deficit) (add lines 1, 2 and 3)**

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

6. **Amount required to be segregated (add lines 4 and 5)**

**FUNDS IN SEGREGATED ACCOUNTS**  

7. **Deposited in segregated funds bank accounts**  
   A. Cash  
   B. Securities representing investments of customers’ funds (at market)  
   C. Securities held for particular customers or option customers in lieu of cash (at market)

8. **Margins on deposit with derivatives clearing organizations of contract markets**  
   A. Cash  
   B. Securities representing investments of customers’ funds (at market)  
   C. Securities held for particular customers or option customers in lieu of cash (at market)

9. **Net settlement from (to) derivatives clearing organizations of contract markets**

10. **Exchange traded options**  
    A. Value of open long option contracts  
    B. Value of open short option contracts

11. **Net equities with other FCMs**  
    A. Net liquidating equity  
    B. Securities representing investments of customers’ funds (at market)  
    C. Securities held for particular customers or option customers in lieu of cash (at market)

12. **Segregated funds on hand**

13. **Total amount in segregation (add lines 7 through 12)**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**

15. **Management Target Amount for Excess funds in segregation**

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**

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<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>Net ledger balance</td>
<td>7,254,448,540</td>
<td>[7010]</td>
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<tr>
<td>Net ledger balance (cont.)</td>
<td>6,242,077,753</td>
<td>[7020]</td>
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<tr>
<td>Net unrealized profit (loss)</td>
<td>3,037,321,316</td>
<td>[7030]</td>
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<td>Net unrealized profit (loss) (cont.)</td>
<td>253,349,477</td>
<td>[7032]</td>
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<td>Net unrealized profit (loss) (cont.)</td>
<td>-215,950,384</td>
<td>[7033]</td>
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<tr>
<td>Net equity deficit</td>
<td>16,571,246,702</td>
<td>[7040]</td>
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<td>Net equity deficit (cont.)</td>
<td>301,107,653</td>
<td>[7045]</td>
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<td>-295,573,986</td>
<td>[7047]</td>
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<td>Amount required to be segregated</td>
<td>16,576,780,369</td>
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<td>446,562,286</td>
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<td>Margins on deposit</td>
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<td>[7100]</td>
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<td>Margins on deposit (cont.)</td>
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<td>[7110]</td>
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<tr>
<td>Margins on deposit (cont.)</td>
<td>5,795,515,467</td>
<td>[7120]</td>
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<tr>
<td>Net settlement from derivatives</td>
<td>52,172,269</td>
<td>[7130]</td>
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<td>Net settlement from derivatives (cont.)</td>
<td>253,349,477</td>
<td>[7132]</td>
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<tr>
<td>Net settlement from derivatives (cont.)</td>
<td>-215,950,384</td>
<td>[7133]</td>
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<td>Net equities with other FCMs</td>
<td>9,037,864</td>
<td>[7140]</td>
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<tr>
<td>Net equities with other FCMs (cont.)</td>
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<td>[7160]</td>
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<tr>
<td>Net equities with other FCMs (cont.)</td>
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<tr>
<td>Segregated funds on hand</td>
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<td>[7150]</td>
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<tr>
<td>Total amount in segregation</td>
<td>16,864,633,012</td>
<td>[7180]</td>
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<tr>
<td>Excess (deficiency) funds in segregation</td>
<td>287,852,643</td>
<td>[7190]</td>
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<td>Management Target Amount for Excess funds in segregation</td>
<td>235,000,000</td>
<td>[7194]</td>
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<tr>
<td>Excess (deficiency) funds in segregation (cont.)</td>
<td>52,852,643</td>
<td>[7198]</td>
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</table>
**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**
   
<table>
<thead>
<tr>
<th></th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>10,201,778,675 [8500]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>5,578,155,960 [8510]</td>
</tr>
</tbody>
</table>

2. **Net unrealized profit (loss) in open cleared swaps**
   
   -439,625,109 [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)**
   
   15,340,309,526 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   
   Less: amount offset by customer owned securities
   
   -30,447,819 [8570] 1,002,779 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   
   15,341,312,305 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   
<table>
<thead>
<tr>
<th></th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>3,072,520,522 [8600]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8610]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>376,639,833 [8620]</td>
</tr>
</tbody>
</table>

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   
<table>
<thead>
<tr>
<th></th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>6,699,358,614 [8630]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8640]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>5,201,516,127 [8650]</td>
</tr>
</tbody>
</table>

9. **Net settlement from (to) derivatives clearing organizations**
   
   151,405,221 [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)**
    
    15,501,440,317 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    
    160,128,012 [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**
    
    68,128,012 [8770]