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 0
  d. Percentage range of customer segregated funds required between: 0 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 0
  d. Percentage range of customer secured funds required between: 0 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 0
  d. Percentage range of cleared swaps customer collateral required between: 0 0

Attach supporting documents
INITIAL
End Date: 3/19/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/20/2019

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: 3,116,100,889 [7315]
   B. Securities (at market): 2,058,104,084 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 239,075,602 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 8,086,420 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -10,436,557 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 5,410,930,438 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 15,761,875 [7351]
   Less: amount offset by customer owned securities: -15,342,827 [7352]
   419,048 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity (Method (add lines 4 and 5)): 5,411,349,486 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,411,349,486 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States: 386,765,736 [7500]
   B. Other banks qualified under Regulation 30.7: 938,254,158 [7520] 1,325,019,894 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 126,837,063 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 126,837,063 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 7,299,105 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 515,326 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 7,814,431 [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: 1,975,224,676 [7700]
   B. Securities: 1,931,267,021 [7710]
   C. Unrealized gain (loss) on open futures contracts: 238,560,276 [7720]
   D. Value of long option contracts: 8,086,420 [7730]
   E. Value of short option contracts: -10,436,557 [7735] 4,142,701,836 [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: 5,602,373,224 [7770]


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: 51,023,738 [7785]
**INITIAL**

**End Date:** 3/19/2019  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 3/20/2019

### Daily Segregation - Segregation Statement

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

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

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 1,294,739,254 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 236,811,575 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -203,954,288 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 16,609,830,072 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities**
     - -192,890,730 [7047]
     - 1,813,690 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 16,611,643,762 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **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)**
   - **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)**
   - **Net settlement from (to) derivatives clearing organizations of contract markets**
     - -153,032,830 [7130]
   - **Exchange traded options**
     - **A. Value of open long option contracts**
     - **B. Value of open short option contracts**
   - **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)**
   - **Segregated funds on hand**
   - **Total amount in segregation (add lines 7 through 12)**
   - 16,898,021,033 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 286,377,271 [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**
    - 51,377,271 [7198]
### 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**
   
   10,662,194,466 [8500]

2. **Net unrealized profit (loss) in open cleared swaps**
   
   -1,168,317,623 [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)**
   
   15,366,107,696 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   
   27,590,591 [8560]

   Less: amount offset by customer owned securities

   -27,014,139 [8570] 576,452 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   
   15,366,684,148 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**

   **A. Cash**
   
   3,062,804,189 [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)**
   
   375,023,599 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**

   **A. Cash**
   
   6,642,539,030 [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)**
   
   5,497,207,254 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   
   -39,039,235 [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)**

    15,538,534,837 [8720]

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

    171,850,689 [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**

    79,850,689 [8770]