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 280,000,000
  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: 9/14/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/17/2018

**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  
   3,611,227,944 [7315]
   B. Securities (at market)  
   2,393,739,118 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  
   -610,155,856 [7325]

3. Exchange traded options  
   a. Market value of open option contracts purchased on a foreign board of trade  
   27,000,744 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade  
   -24,300,570 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)  
   5,397,511,380 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount  
   288,403,217 [7352] 618,459 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  
   5,398,129,839 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  
   5,398,129,839 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks  
   A. Banks located in the United States  
   495,365,426 [7500]
   B. Other banks qualified under Regulation 30.7  
   765,335,456 [7520] 1,260,700,882 [7530]

2. Securities  
   A. In safekeeping with banks located in the United States  
   60,128,548 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7  
   0 [7560] 60,128,548 [7570]

3. Equities with registered futures commission merchants  
   A. Cash  
   7,347,495 [7580]
   B. Securities  
   0 [7590]
   C. Unrealized gain (loss) on open futures contracts  
   272,905 [7600]
   D. Value of long option contracts  
   0 [7610]
   E. Value of short option contracts  
   0 [7615] 7,620,400 [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  
   2,537,225,410 [7700]
   B. Securities  
   2,333,610,569 [7710]
   C. Unrealized gain (loss) on open futures contracts  
   -610,428,761 [7720]
   D. Value of long option contracts  
   27,000,744 [7730]
   E. Value of short option contracts  
   -24,300,570 [7735] 4,263,107,392 [7740]

6. Amounts with other depositaries 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  
   5,591,557,222 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)  
   193,427,383 [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  
    53,427,383 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 11,603,740,804 [7010]
   B. Securities (at market) 6,046,816,211 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -888,949,919 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 327,010,380 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -458,639,107 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 16,629,978,369 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 415,842,197 [7045]
   Less: amount offset by customer securities -414,296,215 [7047]
   1,545,982 [7050]

6. Amount required to be segregated (add lines 4 and 5) 16,631,524,351 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,638,190,631 [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) 700,629,921 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,372,350,749 [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) 5,346,186,290 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 40,216,075 [7130]

10. Exchange traded options
    A. Value of open long option contracts 327,010,380 [7132]
    B. Value of open short option contracts -458,639,107 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 4,968,637 [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) 16,970,914,576 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 339,390,225 [7190]

15. Management Target Amount for Excess funds in segregation 280,000,000 [7194]

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess 59,390,225 [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**: 4,977,096,301 [8500]
   - **B. Securities (at market)**: 6,045,728,066 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 4,847,267,279 [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]
   - **Net Equity (deficit) (add lines 1, 2, and 3)**: 15,870,091,646 [8550]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 83,784,424 [8560]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 15,870,436,313 [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

6. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: 1,996,325,010 [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)**: 232,383,486 [8620]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: 7,739,258,765 [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)**: 5,813,344,580 [8650]

8. **Net settlement from (to) derivatives clearing organizations**
   - 212,540,909 [8660]

9. **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]

10. **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]

11. **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]

12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 15,993,852,750 [8720]

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 123,416,437 [8730]

14. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - 92,000,000 [8760]

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - 31,416,437 [8770]