INITIAL
End Date: 9/21/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/24/2018
Name of Company: Morgan Stanley & Co. LLC

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
- a. Minimum dollar amount: 280,000,000
- b. Minimum percentage of customer segregated funds required: 0%
- c. Dollar amount range between: and: 0
- d. Percentage range of customer segregated funds required between: 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: and: 0
- d. Percentage range of customer secured funds required between: 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: and: 0
- d. Percentage range of cleared swaps customer collateral required between: and: 0%

Attach supporting documents
### 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: 2,931,622,832 [7315]
   - B. Securities (at market): 2,388,087,072 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 239,243,752 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 21,905,942 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -20,603,638 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,560,255,960 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,562,318,428 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6**: 5,562,318,428 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 268,199,148 [7500]
   - B. Other banks qualified under Regulation 30.7: 969,299,427 [7520] 1,237,498,575 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 77,659,184 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 77,659,184 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 7,388,120 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -74,005 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 7,314,115 [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: 1,877,316,172 [7700]
   - B. Securities: 2,310,427,887 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 239,317,756 [7720]
   - D. Value of long option contracts: 21,905,942 [7730]
   - E. Value of short option contracts: -20,603,638 [7735] 4,428,364,121 [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**: 5,750,835,995 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 188,517,567 [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**: 48,517,567 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash: $11,714,955,713
   - B. Securities (at market): $6,354,640,768

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: $-437,016,670

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: $362,156,693
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-470,826,160

4. Net equity (deficit) (add lines 1, 2 and 3): $17,523,910,344

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: $412,315,131
   - Less: amount offset by customer securities: $-409,201,972
   - 3,113,159

6. Amount required to be segregated (add lines 4 and 5): $17,527,023,503

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: $5,424,856,077
   - B. Securities representing investments of customers' funds (at market): $0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $583,488,118

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: $6,224,449,494
   - B. Securities representing investments of customers' funds (at market): $0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $5,771,152,650

9. Net settlement from (to) derivatives clearing organizations of contract markets: $-42,549,674

10. Exchange traded options
    - A. Value of open long option contracts: $362,156,693
    - B. Value of open short option contracts: $-470,826,160

11. Net equities with other FCMs
    - A. Net liquidating equity: $4,913,273
    - B. Securities representing investments of customers' funds (at market): $0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): $0

12. Segregated funds on hand: $0

13. Total amount in segregation (add lines 7 through 12): $17,857,640,471

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): $330,616,968

15. Management Target Amount for Excess funds in segregation: $280,000,000

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess: $50,616,968
## 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: 4,515,732,988 [8500]
   - B. Securities (at market): 6,048,317,613 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 5,103,418,904 [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)**: 15,667,469,505 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 85,163,592 [8560]
   - Less: amount offset by customer owned securities: -84,072,562 [8570]
   - 1,091,030 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 15,668,560,535 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,144,775,086 [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): 235,272,913 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 7,708,971,822 [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): 5,813,044,700 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -99,377,799 [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)**: 15,802,686,722 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 134,126,187 [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**: 42,126,187 [8770]