INITIAL
End Date: 9/24/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/25/2018
INITIAL
End Date: 9/24/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/25/2018

Daily Segregation - Cover Page

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: $280,000,000
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: 0 and 0
  d. Percentage range of customer segregated funds required between: 0% 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: 0 and 0
  d. Percentage range of customer secured funds required between: 0% 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: 0 and 0
  d. Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents
INITIAL
End Date: 9/24/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/25/2018

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 2,736,642,188 [7315]
   B. Securities (at market) 2,376,612,606 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 348,130,073 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 21,857,745 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -21,120,245 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,462,122,367 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 130,146,262 [7351]
   Less: amount offset by customer owned securities -129,496,078 [7352] 650,184 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5) 5,462,772,551 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line
   6. 5,462,772,551 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 225,411,040 [7500]
   B. Other banks qualified under Regulation 30.7 1,016,192,380 [7520] 1,241,603,420 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 125,660,268 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 125,660,268 [7570]

3. Equities with registered futures commission merchants
   A. Cash 7,373,974 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -71,382 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,302,592 [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 1,681,217,983 [7700]
   B. Securities 2,250,952,338 [7710]
   C. Unrealized gain (loss) on open futures contracts 348,201,455 [7720]
   D. Value of long option contracts 21,857,745 [7730]
   E. Value of short option contracts -21,120,245 [7735] 4,281,109,276 [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 5,655,675,556 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
   Page 1 from Line 8) 192,903,005 [7780]
10. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target 140,000,000 [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 52,903,005 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 11,740,469,012 [7010]
   - B. Securities (at market): 6,315,271,630 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: -490,977,858 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 364,977,294 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -490,777,459 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 17,438,962,619 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 490,203,011 [7045]
   - Less: amount offset by customer securities: -488,496,691 [7047]
   - 1,706,320 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 17,440,668,939 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 5,509,871,800 [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): 556,284,793 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 6,032,929,897 [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): 5,758,986,837 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 34,651,725 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 364,977,294 [7132]
    - B. Value of open short option contracts: -490,777,459 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 5,288,144 [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)**: 17,772,213,031 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 331,544,092 [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**: 51,544,092 [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**: 4,542,972,288 [8500]
   - **B. Securities (at market)**: 6,022,747,774 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 5,132,745,854 [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)**: 15,698,465,916 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 69,632,005 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 15,698,901,587 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: 2,041,964,504 [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)**: 237,304,138 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: 7,680,835,721 [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)**: 5,785,443,636 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 81,440,840 [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)**: 15,826,988,839 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 128,087,252 [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**: 36,087,252 [8770]