INITIAL
End Date: 9/28/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/1/2018
INITIAL
End Date: 9/28/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/1/2018

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: ; 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: 9/28/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/1/2018

## 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**
   - **Cash**: 2,575,698,911 [7315]
   - **Securities (at market)**: 2,343,253,633 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 527,695,535 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 19,789,147 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -22,553,637 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,443,883,589 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -159,996,952 [7352]
   - **Net Liquidating Equity Method (add lines 4 and 5)**: 5,445,540,723 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**

   **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: 362,296,854 [7500]
   - B. Other banks qualified under Regulation 30.7: 924,708,195 [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 134,401,622 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560]

3. **Equities with registered futures commission merchants**
   - A. Cash: 7,312,177 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,099,686 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615]

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: 19,789,147 [7730]
   - E. Value of short option contracts: -22,553,637 [7735]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 1,473,238,036 [7700]
   - B. Securities: 2,208,852,011 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 526,595,648 [7720]
   - D. Value of long option contracts: 19,789,147 [7730]
   - E. Value of short option contracts: -22,553,637 [7735]

6. **Amounts with other depositories designated by a foreign board of trade**
   - A. Cash: 0 [7760]
   - B. Securities: 0 [7765]

7. **Segregated funds on hand**
   - Total funds in separate section 30.7 accounts: 5,635,739,939 [7770]

8. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target: 140,000,000 [7780]

9. **Management Target Amount for Excess funds in separate section 30.7 accounts**
   - Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target: 50,199,216 [7785]
INITIAL
End Date: 9/28/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/1/2018

Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash: 11,379,237,082 [7010]
   B. Securities (at market): 6,229,284,920 [7020]


3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market: 344,091,622 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market: -479,209,161 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): 17,187,608,777 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 440,417,881 [7045]
   Less: amount offset by customer securities: -438,520,990 [7047] 1,896,891 [7050]

6. Amount required to be segregated (add lines 4 and 5): 17,189,505,668 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash: 5,317,303,308 [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): 562,047,794 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash: 6,167,794,123 [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): 5,667,237,126 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets: -63,758,262 [7130]

10. Exchange traded options
    A. Value of open long option contracts: 344,091,622 [7132]
    B. Value of open short option contracts: -479,209,161 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity: 5,323,736 [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): 17,520,830,286 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 331,324,618 [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: 51,324,618 [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**
     - 4,651,110,696 [8500]
   - **B. Securities (at market)**
     - 5,696,678,296 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 4,922,297,422 [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)**
   - 15,270,086,414 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 67,348,471 [8560]
   - Less: amount offset by customer owned securities
     - -66,287,675 [8570]
     - 1,060,796 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 15,271,147,210 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - 1,966,808,651 [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)**
     - 229,796,749 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 7,767,638,178 [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)**
     - 5,466,881,547 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 10,747,501 [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)**
    - 15,441,872,626 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 170,725,416 [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**
    - 78,725,416 [8770]