INITIAL
End Date: 10/3/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/4/2018
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
## 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>2,448,476,414 [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,312,951,208 [7317]</td>
</tr>
</tbody>
</table>

### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

- **743,640,438 [7325]**

### 3. Exchange traded options

- **a. Market value of open option contracts purchased on a foreign board of trade:** 19,468,699 [7335]
- **b. Market value of open contracts granted (sold) on a foreign board of trade:** -21,477,966 [7337]

### 4. Net equity (deficit) (add lines 1. 2. and 3.)

- **5,503,058,793 [7345]**

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

- **Less: amount offset by customer owned securities:** -105,275,103 [7354]
- **5,504,179,662 [7355]**

### 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

- **5,504,179,662 [7360]**

### 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

- **5,504,179,662 [7360]**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

#### 1. Cash in banks

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Banks located in the United States</td>
<td>553,262,248 [7500]</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>958,548,635 [7520]</td>
</tr>
<tr>
<td></td>
<td>1,511,810,883 [7530]</td>
</tr>
</tbody>
</table>

#### 2. Securities

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>106,327,321 [7540]</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>0 [7560] 106,327,321 [7570]</td>
</tr>
</tbody>
</table>

#### 3. Equities with registered futures commission merchants

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>7,752,564 [7580]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7590]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>422,658 [7600]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7610]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7615] 8,175,222 [7620]</td>
</tr>
</tbody>
</table>

#### 4. Amounts held by clearing organizations of foreign boards of trade

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>0 [7640]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7650]</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0 [7660]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7670]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7675] 0 [7680]</td>
</tr>
</tbody>
</table>

#### 5. Amounts held by members of foreign boards of trade

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>1,121,370,169 [7700]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>2,206,623,887 [7710]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>743,217,780 [7720]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>19,468,699 [7730]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-21,477,966 [7735] 4,069,202,569 [7740]</td>
</tr>
</tbody>
</table>

#### 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

- **5,695,515,995 [7770]**

#### 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

- **191,336,333 [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

- **51,336,333 [7785]**
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End Date: 10/3/2018  
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### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash** 10,954,186,121 [7010]
   - **B. Securities (at market)** 6,378,653,045 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** -250,635,974 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** 382,986,218 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -594,685,521 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 16,870,503,889 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 1,008,314,289 [7045]
   - **Less: amount offset by customer securities** -1,006,757,346 [7047]
   - **1,556,943** [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 16,872,060,832 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash** 5,378,171,449 [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)** 619,252,472 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash** 5,838,133,196 [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)** 5,759,400,573 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** -193,869,773 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts** 382,986,218 [7132]
    - **B. Value of open short option contracts** -594,685,521 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity** 6,654,330 [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)** 17,196,042,944 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 323,982,112 [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** 43,982,112 [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: 4,715,864,497
   - B. Securities (at market): 5,758,112,031

2. **Net unrealized profit (loss) in open cleared swaps**: 5,446,711,431

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: 15,920,687,959

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 154,993,511
   - Less: amount offset by customer owned securities: -154,616,215
   - Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management: 377,296

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 15,921,065,255

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,054,235,905
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 231,739,578

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 7,671,559,397
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 5,526,372,453

9. **Net settlement from (to) derivatives clearing organizations**: 577,182,321

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: 0
    - B. Value of open cleared swaps short option contracts: 0

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 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

12. **Cleared swaps customer funds on hand**
    - A. Cash: 0
    - B. Securities representing investments of cleared swaps customers' funds (at market): 0

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 16,061,089,654

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 140,024,399

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: 92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)**: 48,024,399