INITIAL
End Date: 10/11/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/12/2018
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: $0
  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**
   - **A. Cash**
     - 2,765,769,485 [7315]
   - **B. Securities (at market)**
     - 2,176,644,078 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - -259,968,852 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**
     - 19,350,275 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**
     - -22,574,517 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 4,679,220,469 [7347]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - "Less: amount offset by customer owned securities"
   - -516,084,080 [7352]
   - 6,286,688 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 4,685,507,157 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 4,685,507,157 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**
     - 498,071,429 [7500]
   - **B. Other banks qualified under Regulation 30.7**
     - 770,511,610 [7520] 1,268,583,039 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
     - 55,151,981 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     - 0 [7560] 55,151,981 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**
     - 8,159,191 [7580]
   - **B. Securities**
     - 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**
     - 103,699 [7600]
   - **D. Value of long option contracts**
     - 0 [7610]
   - **E. Value of short option contracts**
     - 0 [7615] 8,262,890 [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**
     - 1,687,497,062 [7700]
   - **B. Securities**
     - 2,121,492,097 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**
     - -260,072,551 [7720]
   - **D. Value of long option contracts**
     - 19,350,275 [7730]
   - **E. Value of short option contracts**
     - -22,574,517 [7735] 3,545,692,366 [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**
   - 4,877,690,276 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 192,183,119 [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**
    - 52,183,119 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 13,884,381,967 [7010]
   - **B. Securities (at market)**
     - 6,745,132,260 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -3,601,082,734 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 411,426,364 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -568,102,331 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 16,871,755,526 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 1,013,349,091 [7045]
   - Less: amount offset by customer securities
   - -1,005,805,369 [7047]
   - 7,543,722 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 16,879,299,248 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 4,787,194,263 [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)**
     - 814,512,039 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 5,878,569,606 [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)**
     - 5,930,620,221 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -51,648,962 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 411,426,364 [7132]
    - **B. Value of open short option contracts**
      - -568,102,331 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 6,394,200 [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)**
    - 17,208,965,400 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 329,666,152 [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**
    - 49,666,152 [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: 4,253,224,951 [8500]
   - B. Securities (at market): 5,891,619,520 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 5,142,472,380 [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)**: 15,287,316,851 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -198,100,866 [8580]
   - 5,258,366 [8590]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 15,292,575,217 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 1,973,723,707 [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): 239,301,372 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 8,352,816,909 [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): 5,652,318,148 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -539,298,490 [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)**: 15,678,861,646 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 386,286,429 [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**: 294,286,429 [8770]