INITIAL
End Date: 10/22/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/23/2018
Name of Company

Morgan Stanley & Co. LLC

Contact Name

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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
## 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**: 3,001,338,293 [7315]
   - **B. Securities (at market)**: 2,188,369,757 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -179,804,330 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 15,324,715 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -19,930,617 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,005,297,818 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 153,267,700 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,005,579,473 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,005,579,473 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 544,533,638 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 726,724,341 [7520] 1,271,257,979 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 113,257,568 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 113,257,568 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 7,856,540 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: -524,537 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 7,332,003 [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**: 1,913,719,947 [7700]
   - **B. Securities**: 2,075,112,189 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: -179,279,792 [7720]
   - **D. Value of long option contracts**: 15,324,715 [7730]
   - **E. Value of short option contracts**: -19,930,617 [7735] 3,804,946,442 [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**: 5,196,793,992 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 191,214,519 [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**: 51,214,519 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 13,988,508,843 [7010]
   - B. Securities (at market): 6,792,188,236 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - (-3,739,143,119) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 383,740,455 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -502,427,596 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 16,922,866,819 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 605,819,453 [7045]
   - Less: amount offset by customer securities: -605,640,860 [7047] 178,593 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 16,923,045,412 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash: 4,905,912,786 [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): 705,834,056 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 5,690,182,714 [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): 6,086,354,180 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - (-21,957,833) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 383,740,455 [7132]
    - B. Value of open short option contracts: -502,427,596 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 7,678,491 [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)**
    - 17,255,317,253 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 332,271,841 [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: 52,271,841 [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
   - Cash: $4,631,852,592
   - Securities (at market): $5,760,751,380

2. Net unrealized profit (loss) in open cleared swaps: $5,122,179,550

3. Cleared swaps options
   - Market value of open cleared swaps option contracts purchased: $0
   - Market value of open cleared swaps option contracts granted (sold): $0
   - Net Equity (deficit) (add lines 1, 2, and 3): $15,514,783,522

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount: $87,159,200
   - Less: amount offset by customer owned securities: $-85,912,832
      - Net: $1,246,368

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $15,516,029,890

6. Funds in Cleared Swaps Customer Segregated Accounts
   - Deposited in cleared swaps customer segregated accounts at banks
     - Cash: $1,962,981,620
     - Securities representing investments of cleared swaps customers' funds: $0
     - Securities held for particular cleared swaps customers in lieu of cash: $229,037,695
   - Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
     - Cash: $8,192,450,802
     - Securities representing investments of cleared swaps customers' funds: $0
     - Securities held for particular cleared swaps customers in lieu of cash: $5,531,713,685
   - Net settlement from (to) derivatives clearing organizations: $-204,730,232

7. Cleared swaps options
   - Value of open cleared swaps long option contracts: $0
   - Value of open cleared swaps short option contracts: $0

8. Net equities with other FCMs
   - Net liquidating equity: $0
   - Securities representing investments of cleared swaps customers' funds: $0
   - Securities held for particular cleared swaps customers in lieu of cash: $0

9. Cleared swaps customer funds on hand
   - Cash: $0
   - Securities representing investments of cleared swaps customers' funds: $0
   - Securities held for particular cleared swaps customers in lieu of cash: $0

10. Total amount in cleared swaps customer segregation (add lines 7 through 12): $15,711,453,570

11. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): $195,423,680

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

13. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management: $103,423,680