INITIAL
End Date: 10/23/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/24/2018
Name of Company: Morgan Stanley & Co. LLC

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FCM’s Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: ; or 280,000,000
- Minimum percentage of customer segregated funds required: % ; or 0
- Dollar amount range between: and; or 0 0
- Percentage range of customer segregated funds required between: % and%. 0 0

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: ; or 140,000,000
- Minimum percentage of customer secured funds required: % ; or 0
- Dollar amount range between: and; or 0 0
- Percentage range of customer secured funds required between: % and%. 0 0

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: ; or 92,000,000
- Minimum percentage of cleared swaps customer collateral required: % ; or 0
- Dollar amount range between: and; or 0 0
- 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 3,075,357,443 [7315]
   B. Securities (at market) 2,240,880,231 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -425,549,938 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 16,528,521 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -20,862,193 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 4,886,354,064 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -318,187,853 [7352] 2,478,161 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 4,888,832,225 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 4,888,832,225 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 538,852,973 [7500]
   B. Other banks qualified under Regulation 30.7 703,159,229 [7520] 1,242,012,202 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 164,736,737 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 164,736,737 [7570]

3. Equities with registered futures commission merchants
   A. Cash 7,819,534 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -457,007 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,362,527 [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] 3,667,234,977 [7680]

5. Amounts held by members of foreign boards of trade
   A. Cash 2,020,518,087 [7700]
   B. Securities 2,076,143,494 [7710]
   C. Unrealized gain (loss) on open futures contracts -425,092,932 [7720]
   D. Value of long option contracts 16,528,521 [7730]
   E. Value of short option contracts -20,862,193 [7735] 3,667,234,977 [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 5,081,346,443 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 192,514,218 [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 52,514,218 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - **Cash**: 14,030,457,665 [7010]
   - **Securities (at market)**: 6,775,225,015 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - **-3,952,670,835** [7030]

3. Exchange traded options
   - **Add market value of open option contracts purchased on a contract market**: 386,548,352 [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -503,123,507 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - **16,736,436,690** [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - **860,228,851** [7045]
   - Less: amount offset by customer securities: **817,114,063** [7047]
   - **43,114,788** [7050]

6. Amount required to be segregated (add lines 4 and 5)
   - **16,779,551,478** [7060]

7. Deposited in segregated funds bank accounts
   - **Cash**: 4,477,236,507 [7070]
   - **Securities representing investments of customers' funds (at market)**: 0 [7080]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 612,666,487 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - **Cash**: 6,011,308,231 [7100]
   - **Securities representing investments of customers' funds (at market)**: 0 [7110]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 6,162,558,528 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - **-43,848,959** [7130]

10. Exchange traded options
    - **Value of open long option contracts**: 386,548,352 [7132]
    - **Value of open short option contracts**: -503,123,507 [7133]

11. Net equities with other FCMs
    - **Net liquidating equity**: 7,788,065 [7140]
    - **Securities representing investments of customers' funds (at market)**: 0 [7160]
    - **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)
    - **17,111,133,704** [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - **331,582,226** [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
    - **51,582,226** [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: 4,840,109,304 [8500]
   - B. Securities (at market): 5,747,347,407 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 4,820,205,382 [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)**
   - 15,407,662,093 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -125,654,789 [8570]
   - 129,833,733 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 15,411,841,037 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 1,734,580,330 [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): 239,182,192 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 8,306,070,135 [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): 5,508,165,215 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -214,758,222 [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)**
    - 15,573,239,650 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 161,398,613 [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**
    - 69,398,613 [8770]