INITIAL
End Date: 11/1/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/2/2018
INITIAL
End Date: 11/1/2018
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Daily Segregation - Cover Page

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: ; 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 | 3,384,921,348 [7315] |
   B. Securities (at market) | 2,294,835,086 [7317] |

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | -730,271,308 [7325] |

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade | 34,981,535 [7335] |
   b. Market value of open contracts granted (sold) on a foreign board of trade | -32,674,738 [7337] |

4. Net equity (deficit) (add lines 1. 2. and 3.) | 4,951,791,923 [7345] |

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities | -213,788,468 [7352] 8,967,314 [7354] |

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | 4,960,759,237 [7355] |

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 4,960,759,237 [7360] |

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States | 535,391,338 [7500] |
   B. Other banks qualified under Regulation 30.7 | 672,920,709 [7520] 1,208,312,047 [7530] |

2. Securities
   A. In safekeeping with banks located in the United States | 152,860,654 [7540] |
   B. In safekeeping with other banks qualified under Regulation 30.7 | 0 [7560] 152,860,654 [7570] |

3. Equities with registered futures commission merchants
   A. Cash | 7,450,527 [7580] |
   B. Securities | 0 [7590] |
   C. Unrealized gain (loss) on open futures contracts | -323,246 [7600] |
   D. Value of long option contracts | 0 [7610] |
   E. Value of short option contracts | 0 [7615] 7,127,281 [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 | 2,373,170,000 [7700] |
   B. Securities | 2,141,974,431 [7710] |
   C. Unrealized gain (loss) on open futures contracts | -729,948,063 [7720] |
   D. Value of long option contracts | 34,981,535 [7730] |
   E. Value of short option contracts | -32,674,738 [7735] 3,787,503,165 [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 | 5,155,803,147 [7770] |

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 195,043,910 [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 | 55,043,910 [7785] |
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)**

1. **Net ledger balance**
   - **A. Cash**
   - **B. Securities (at market)**

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **-3,435,438,389**

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **17,763,456,423**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **733,821,287**
   - Less: amount offset by customer securities
     - **-732,613,388**

6. **Amount required to be segregated (add lines 4 and 5)**
   - **17,764,664,322**

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**
   - **B. Securities representing investments of customers’ funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
   - **B. Securities representing investments of customers’ funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

9. **Net settlement from (to) derivatives clearing organizations of contract markets**

10. **Exchange traded options**
    - **A. Value of open long option contracts**
    - **B. Value of open short option contracts**

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
    - **B. Securities representing investments of customers’ funds (at market)**
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

12. **Segregated funds on hand**
    - **0**

13. **Total amount in segregation (add lines 7 through 12)**
    - **18,099,800,798**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **335,136,476**

15. **Management Target Amount for Excess funds in segregation**
    - **280,000,000**

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **55,136,476**

**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: 5,453,922,961 [8500]
   - B. Securities (at market): 5,777,997,507 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 4,351,014,337 [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)**: 15,582,934,805 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 93,320,736 [8560]
   - Less: amount offset by customer owned securities: -91,251,030 [8570]
   - **2,069,706** [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 15,585,004,511 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: 1,991,731,458 [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): 212,169,354 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 8,123,658,757 [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): 5,565,828,153 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -112,558,835 [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)**: 15,780,828,887 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 195,824,376 [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**: 103,824,376 [8770]