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
INITIAL
End Date: 11/5/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/6/2018

**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: 3,464,731,515 [7315]
   B. Securities (at market): 2,310,608,039 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -750,291,079 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 32,610,809 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -30,111,068 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3): 5,027,548,216 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities: -170,787,148 [7354] 3,569,293

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 5,031,117,509 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,031,117,509 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States: 493,447,478 [7500]
   B. Other banks qualified under Regulation 30.7: 727,324,330 [7520] 1,220,771,808 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 172,901,238 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 172,901,238 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 7,014,837 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: -67,395 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 6,947,442 [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: 2,430,909,184 [7700]
   B. Securities: 2,137,706,801 [7710]
   C. Unrealized gain (loss) on open futures contracts: -750,223,683 [7720]
   D. Value of long option contracts: 32,610,809 [7730]
   E. Value of short option contracts: -30,111,068 [7735] 3,820,892,043 [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: 5,221,512,531 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 190,395,022 [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: 50,395,022 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash
     - \[14,304,204,952\] [7010]
   - B. Securities (at market)
     - \[6,799,974,539\] [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \[-3,412,582,013\] [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - \[360,738,366\] [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - \[-485,542,572\] [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \[17,566,793,272\] [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \[645,169,118\] [7045]
   - Less: amount offset by customer securities
     - \[-643,218,649\] [7047]
     - \[1,950,469\] [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \[17,568,743,741\] [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash
       - \[5,243,349,245\] [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)
       - \[631,281,552\] [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - \[5,850,269,990\] [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)
     - \[6,168,692,987\] [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \[115,187,240\] [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
      - \[360,738,366\] [7132]
    - B. Value of open short option contracts
      - \[-485,542,572\] [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - \[7,047,022\] [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)**
    - \[17,891,023,830\] [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \[322,280,089\] [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
      - \[42,280,089\] [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**: 5,025,833,643 [8500]
   - **B. Securities (at market)**: 5,734,398,447 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 4,767,977,651 [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)**: 15,528,209,741 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: 92,683,484 [8570]
   - **1,367,095**: 94,050,579 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 15,529,576,836 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: 1,845,574,008 [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)**: 216,160,925 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: 8,196,971,374 [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)**: 5,518,237,522 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -64,891,403 [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)**: 15,712,052,426 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 182,475,590 [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**: 90,475,590 [8770]