INITIAL
End Date: 11/6/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/7/2018
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Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
Contact Email Address: Ikram.shah@morganstanley.com

FCM’s Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: $280,000,000
   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
### Initial Information

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#### 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**
   - **Cash:** 3,496,105,272 [7315]
   - **Securities (at market):** 2,320,534,283 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** -686,911,090 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade:** 34,807,448 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade:** -32,669,254 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - **Method:** 5,131,866,659 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities:** -154,939,313 [7352] 624,178 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - **Method (add lines 4 and 5):** 5,132,490,837 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - **Method:** 5,132,490,837 [7360]

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#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. **Banks located in the United States:** 537,049,200 [7500]
   - B. **Other banks qualified under Regulation 30.7:** 786,678,592 [7520] 1,323,727,792 [7530]

2. **Securities**
   - A. **In safekeeping with banks located in the United States:** 182,520,550 [7540]
   - B. **In safekeeping with other banks qualified under Regulation 30.7:** 0 [7560] 182,520,550 [7570]

3. **Equities with registered futures commission merchants**
   - A. **Cash:** 7,065,513 [7580]
   - B. **Securities:** 0 [7590]
   - C. **Unrealized gain (loss) on open futures contracts:** -85,705 [7600]
   - D. **Value of long option contracts:** 0 [7610]
   - E. **Value of short option contracts:** 0 [7615] 6,979,808 [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:** 2,356,852,809 [7700]
   - B. **Securities:** 2,138,013,733 [7710]
   - C. **Unrealized gain (loss) on open futures contracts:** -686,825,385 [7720]
   - D. **Value of long option contracts:** 34,807,448 [7730]
   - E. **Value of short option contracts:** -32,669,254 [7735] 3,810,179,351 [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**
   - 5,323,407,501 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **Management Target Amount for Excess funds in separate section 30.7 accounts:** 190,916,664 [7780]

10. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - 50,916,664 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: **13,999,490,752** [7010]
   - B. Securities (at market): **6,824,884,692** [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **-3,268,571,171** [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: **365,700,750** [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: **-508,157,521** [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **17,413,347,502** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **744,233,793** [7045]
   - Less: amount offset by customer securities: **-739,331,556** [7047]
   - **4,902,237** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **17,418,249,739** [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **5,057,167,786** [7070]
   - **0** [7080]
   - **499,305,542** [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: **5,886,445,406** [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): **6,325,579,150** [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **118,715,654** [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: **365,700,750** [7132]
    - B. Value of open short option contracts: **-508,157,521** [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: **7,409,073** [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)**
    - **17,752,165,840** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **333,916,101** [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**
    - **53,916,101** [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 5,272,886,917 [8500]
   B. Securities (at market) 5,748,142,058 [8510]

2. Net unrealized profit (loss) in open cleared swaps 4,891,101,636 [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) 15,912,130,611 [8550]

5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount 70,497,215 [8560]
   Less: amount offset by customer owned securities -69,909,994 [8570] 587,221 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 15,912,717,832 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,212,981,507 [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) 216,322,124 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer
   segregated accounts
   A. Cash 8,020,864,899 [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) 5,531,819,934 [8650]


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) 16,090,094,186 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from
    line 13) 177,376,354 [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 85,376,354 [8770]