INITIAL
End Date: 11/7/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/8/2018
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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: ; or
b. Minimum percentage of customer segregated funds required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of customer segregated funds required between: % and%.

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of customer secured funds required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of customer secured funds required between: % and%.

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of cleared swaps customer collateral required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of cleared swaps customer collateral required between: % and%.

Attach supporting documents
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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
   A. Cash 3,496,493,392 [7315]
   B. Securities (at market) 2,317,310,979 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -688,681,609 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 32,771,744 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -29,453,983 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,128,440,523 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -147,514,295 [7352] 668,624 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity 5,129,109,147 [7355]
Method (add lines 4 and 5)

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,129,109,147 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 488,920,952 [7500]
   B. Other banks qualified under Regulation 30.7 836,465,989 [7520] 1,325,386,941 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 175,799,388 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 175,799,388 [7570]

3. Equities with registered futures commission merchants
   A. Cash 7,010,958 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -66,348 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 6,944,610 [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 2,356,804,456 [7700]
   B. Securities 2,141,511,592 [7710]
   C. Unrealized gain (loss) on open futures contracts -688,615,260 [7720]
   D. Value of long option contracts 32,771,744 [7730]
   E. Value of short option contracts -29,453,983 [7735] 3,813,018,549 [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 5,321,149,488 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 192,040,341 [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 52,040,341 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 13,846,737,892 [7010]
   B. Securities (at market) 6,859,902,014 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -2,581,580,589 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 358,048,750 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -508,563,475 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 17,974,544,592 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 821,037,866 [7045]
   Less: amount offset by customer securities -812,343,135 [7047] 8,694,731 [7050]

6. Amount required to be segregated (add lines 4 and 5) 17,983,239,323 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 5,605,516,789 [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) 576,945,050 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 5,876,373,921 [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) 6,282,956,964 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 113,627,264 [7130]

10. Exchange traded options
    A. Value of open long option contracts 358,048,750 [7132]
    B. Value of open short option contracts -508,563,475 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 7,845,037 [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) 18,312,750,300 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 329,510,977 [7190]

Management Target Amount for Excess funds in segregation 280,000,000 [7194]

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess 49,510,977 [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 4,822,013,828 [8500]
   B. Securities (at market) 5,922,232,854 [8510]

2. Net unrealized profit (loss) in open cleared swaps 4,912,977,584 [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) 15,657,224,266 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 15,658,800,074 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 1,975,577,746 [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) 353,829,413 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 7,901,270,699 [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) 5,568,403,441 [8650]

9. Net settlement from (to) derivatives clearing organizations 35,292,527 [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) 15,834,373,826 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 175,573,752 [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 83,573,752 [8770]