INITIAL
End Date: 12/13/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/14/2018
Name of Company

Morgan Stanley & Co. LLC

Contact Name

Ikram Shah

Contact Phone Number

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Contact Email Address

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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
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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**: 4,011,213,679 [7315]
   - **B. Securities (at market)**: 2,013,999,801 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -1,005,256,530 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 5,742,655 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -6,423,919 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,019,275,686 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 133,418,070 [7351]

   Less: amount offset by customer owned securities
   - 1,361,797

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,020,637,483 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,020,637,483 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 319,251,892 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 842,850,777 [7520]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 111,146,262 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 6,732,312 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: -139,232 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 6,593,080 [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]

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**: 3,035,587,631 [7700]
   - **B. Securities**: 1,902,853,539 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: -1,005,117,298 [7720]
   - **D. Value of long option contracts**: 5,742,655 [7730]
   - **E. Value of short option contracts**: -6,423,919 [7735]

6. **Amounts with other depositories designated by a foreign board of trade**: 0 [7740]

7. **Segregated funds on hand**: 0 [7765]

8. **Total funds in separate section 30.7 accounts**: 5,212,484,619 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 191,847,136 [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**: 51,847,136 [7785]
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Daily Segregation - Segregation Statement

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA) Act)

1. Net ledger balance
   A. Cash 11,539,366,845 [7010]
   B. Securities (at market) 6,454,900,940 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -824,878,872 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 305,771,636 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -432,618,746 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 17,042,541,803 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 344,044,775 [7045]
   Less: amount offset by customer securities -343,045,054 [7047] 999,721 [7050]

6. Amount required to be segregated (add lines 4 and 5) 17,043,541,524 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,555,505,902 [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) 635,211,607 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,518,323,214 [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) 5,819,689,333 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -34,609,785 [7130]

10. Exchange traded options
    A. Value of open long option contracts 305,771,636 [7132]
    B. Value of open short option contracts -432,618,746 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,941,828 [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) 17,377,214,989 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 333,673,465 [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 53,673,465 [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 8,055,755,474 [8500]
   B. Securities (at market) 5,463,682,449 [8510]

2. Net unrealized profit (loss) in open cleared swaps 2,210,217,803 [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) 15,729,655,726 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 97,103,594 [8560]
   Less: amount offset by customer owned securities -92,150,557 [8570] 4,953,037 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 15,734,608,763 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,088,454,265 [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) 362,639,933 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 7,409,913,646 [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) 5,101,042,516 [8650]

9. Net settlement from (to) derivatives clearing organizations 29,770,657 [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) 15,991,821,017 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 257,212,254 [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 165,212,254 [8770]