INITIAL
End Date: 7/5/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/6/2018
Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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:** 7/5/2018  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 7/6/2018

### 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** 3,366,606,080 [7315]
   - **B. Securities (at market)** 2,083,120,978 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** -463,726,622 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 32,372,860 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -23,739,047 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 4,994,634,249 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount** 137,568,079 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 4,995,409,750 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 4,995,409,750 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States 716,362,272 [7500]
   - B. Other banks qualified under Regulation 30.7 564,411,183 [7520] 1,280,773,455 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 106,012,692 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 106,012,692 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 6,423,790 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 29,270 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 6,453,060 [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 2,314,861,053 [7700]
   - B. Securities 1,977,108,285 [7710]
   - C. Unrealized gain (loss) on open futures contracts -463,755,893 [7720]
   - D. Value of long option contracts 32,372,860 [7730]
   - E. Value of short option contracts -23,739,047 [7735] 3,836,847,258 [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** 5,230,086,465 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 234,676,715 [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** 94,676,715 [7785]
INITIAL
End Date: 7/5/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/6/2018

Daily Segregation - Segregation Statement

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 10,770,005,586 [7010]
   B. Securities (at market) 5,511,223,634 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -52,877,342 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 376,393,137 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -549,537,923 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 16,055,207,092 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 335,069,729 [7045]
   Less: amount offset by customer securities -333,708,809 [7047] 1,360,920 [7050]

6. Amount required to be segregated (add lines 4 and 5) 16,056,568,012 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 5,267,447,927 [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) 529,795,456 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 5,807,427,038 [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) 4,981,428,178 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -41,556,625 [7130]

10. Exchange traded options
    A. Value of open long option contracts 376,393,137 [7132]
    B. Value of open short option contracts -549,537,923 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,899,413 [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) 16,381,296,601 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 324,728,589 [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 44,728,589 [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 7,138,555,696 [8500]
   B. Securities (at market) 6,414,380,453 [8510]

2. Net unrealized profit (loss) in open cleared swaps 3,412,292,510 [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) 16,965,228,659 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 72,518,704 [8560]
   Less: amount offset by customer owned securities -72,178,436 [8570] 340,268 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 16,965,568,927 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,403,966,326 [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) 230,851,186 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,279,106,101 [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) 6,183,529,267 [8650]

9. Net settlement from (to) derivatives clearing organizations 35,055,104 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 17,132,507,984 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 166,939,057 [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 74,939,057 [8770]