INITIAL
End Date: 7/17/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/18/2018
Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

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212-276-0963

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
### 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**
   
   3,397,292,631 [7315]

   **B. Securities (at market)**
   
   2,160,963,748 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**

   -554,977,416 [7325]

3. **Exchange traded options**

   a. Market value of open option contracts purchased on a foreign board of trade
   
   31,560,517 [7335]

   b. Market value of open contracts granted (sold) on a foreign board of trade
   
   -27,834,890 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**

   5,007,004,590 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

   -205,536,097 [7352] 686,754 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**

   5,007,691,344 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

   5,007,691,344 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**

   A. Banks located in the United States 699,516,471 [7500]

   B. Other banks qualified under Regulation 30.7 453,587,202 [7520] 1,153,103,673 [7530]

2. **Securities**

   A. In safekeeping with banks located in the United States 84,862,851 [7540]

   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 84,862,851 [7570]

3. **Equities with registered futures commission merchants**

   A. Cash 6,273,532 [7580]

   B. Securities 0 [7590]

   C. Unrealized gain (loss) on open futures contracts -670,119 [7600]

   D. Value of long option contracts 0 [7610]

   E. Value of short option contracts 0 [7615] 5,603,413 [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 2,430,571,110 [7700]

   B. Securities 2,076,100,898 [7710]

   C. Unrealized gain (loss) on open futures contracts -554,307,297 [7720]

   D. Value of long option contracts 31,560,517 [7730]

   E. Value of short option contracts -27,834,890 [7735] 3,956,090,338 [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**

   5,199,660,275 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

   191,968,931 [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**

    51,968,931 [7785]
### Daily Segregation - Segregation Statement

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

<table>
<thead>
<tr>
<th>Requirement</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>11,277,270,645</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>5,671,185,530</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>-124,107,543</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>397,883,398</td>
</tr>
<tr>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-548,147,116</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>16,674,084,914</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>267,107,650</td>
</tr>
<tr>
<td>Less: amount offset by customer securities</td>
<td>-266,820,690</td>
</tr>
<tr>
<td>6. Amount required to be segregated (add lines 4 and 5)</td>
<td>16,674,371,874</td>
</tr>
<tr>
<td>7. Deposited in segregated funds bank accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>5,243,273,464</td>
</tr>
<tr>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>501,312,038</td>
</tr>
<tr>
<td>8. Margins on deposit with derivatives clearing organizations of contract markets</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>6,173,401,314</td>
</tr>
<tr>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>5,169,873,492</td>
</tr>
<tr>
<td>9. Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>55,772,502</td>
</tr>
<tr>
<td>10. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Value of open long option contracts</td>
<td>397,883,398</td>
</tr>
<tr>
<td>B. Value of open short option contracts</td>
<td>-548,147,116</td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>11,778,179</td>
</tr>
<tr>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>0 [7170]</td>
</tr>
<tr>
<td>12. Segregated funds on hand</td>
<td>0</td>
</tr>
<tr>
<td>13. Total amount in segregation (add lines 7 through 12)</td>
<td>17,005,147,271</td>
</tr>
<tr>
<td>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>330,775,397</td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in segregation</td>
<td>280,000,000</td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in segregation over (under) Management Target Amount</td>
<td>50,775,397</td>
</tr>
</tbody>
</table>
**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 \(7,132,618,573\) [8500]
   - B. Securities (at market) \(6,361,087,816\) [8510]

2. Net unrealized profit (loss) in open cleared swaps \(3,446,657,701\) [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) \(16,940,364,090\) [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount \(70,240,976\) [8560]
   - Less: amount offset by customer owned securities \(-69,581,994\) [8570] \(658,982\) [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) \(16,941,023,072\) [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash \(2,228,317,025\) [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) \(235,655,589\) [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash \(8,432,155,478\) [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) \(6,125,432,227\) [8650]

9. Net settlement from (to) derivatives clearing organizations \(63,287,757\) [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) \(17,084,848,076\) [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) \(143,825,004\) [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 \(51,825,004\) [8770]