INITIAL
End Date: 7/19/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
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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; or
b. Minimum percentage of customer segregated funds required: 0%; or
c. Dollar amount range between: $0 and $0; or
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; or
b. Minimum percentage of customer secured funds required: 0%; or
c. Dollar amount range between: $0 and $0; or
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; or
b. Minimum percentage of cleared swaps customer collateral required: 0%; or
c. Dollar amount range between: $0 and $0; or
d. Percentage range of cleared swaps customer collateral required between: 0% and 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**: 3,407,627,456 [7315]
   - B. **Securities (at market)**: 2,158,904,491 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -566,510,482 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**: 34,409,344 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**: -29,945,026 [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3.)**: 3,472,183,965 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -249,500,213 [7352]
   - Net Liquidating Equity: 5,005,418,375 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - Method (add lines 4 and 5): 5,005,418,375 [7356]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - Segregated funds on hand: 0 [7366]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 568,478,166 [7500]
   - B. Other banks qualified under Regulation 30.7: 612,970,485 [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 111,753,458 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560]

3. **Equities with registered futures commission merchants**
   - A. Cash: 6,273,037 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -131,849 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615]

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: 2,420,838,604 [7700]
   - B. Securities: 2,047,151,033 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -566,378,633 [7720]
   - D. Value of long option contracts: 34,409,344 [7730]
   - E. Value of short option contracts: -29,945,026 [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**: 5,205,418,619 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Segured Statement Page 1 from Line 8)**
   - Excess (deficiency) Set Aside for Secured Amount: 200,000,244 [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**: 60,000,244 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $11,390,995,415
   - B. Securities (at market): $5,640,179,880

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-96,668,002

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $399,652,920
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-548,763,460

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $16,785,396,753

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $340,358,669
   - Less: amount offset by customer securities: $-340,016,266

6. **Amount required to be segregated (add lines 4 and 5)**
   - $16,785,739,156

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $5,017,556,300
   - B. Securities representing investments of customers' funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $554,011,832

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $6,532,881,646
   - B. Securities representing investments of customers' funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $5,086,168,048

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $64,208,647

10. **Exchange traded options**
    - A. Value of open long option contracts: $399,652,920
    - B. Value of open short option contracts: $-548,763,460

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $11,285,656
    - B. Securities representing investments of customers' funds (at market): 0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 0

12. **Segregated funds on hand**
    - $0

13. **Total amount in segregation (add lines 7 through 12)**
    - $17,117,001,589

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $331,262,433

15. **Management Target Amount for Excess funds in segregation**
    - $280,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: $51,262,433
### 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: 7,239,435,034 [8500]
   - B. Securities (at market): 6,389,923,473 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 3,129,532,545 [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)**
   - 16,758,891,052 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - net balance: 103,929,160 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 16,763,834,854 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - Deposited in cleared swaps customer segregated accounts at banks
     - A. Cash: 2,315,178,828 [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): 235,273,259 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 8,381,814,074 [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): 6,154,650,214 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -202,713,967 [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)**
    - 16,884,202,408 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 120,367,554 [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**
    - 28,367,554 [8770]