INITIAL
End Date: 7/24/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/25/2018
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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):
- Minimum dollar amount:  ; or 280,000,000
- Minimum percentage of customer segregated funds required: % ; or 0
- Dollar amount range between: and; or 0 0
- Percentage range of customer segregated funds required between: % and%. 0 0

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount:  ; or 140,000,000
- Minimum percentage of customer secured funds required: % ; or 0
- Dollar amount range between: and; or 0 0
- Percentage range of customer secured funds required between: % and%. 0 0

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount:  ; or 92,000,000
- Minimum percentage of cleared swaps customer collateral required: % ; or 0
- Dollar amount range between: and; or 0 0
- 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 3,413,966,170 [7315]
   B. Securities (at market) 2,187,419,189 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -368,798,474 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 32,319,665 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -25,617,740 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,239,288,810 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 188,138,145 [7351]
   Less: amount offset by customer owned securities -187,611,783 [7352] 526,362 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,239,815,172 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,239,815,172 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 641,392,973 [7500]
   B. Other banks qualified under Regulation 30.7 552,703,070 [7520] 1,194,096,043 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 151,850,119 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 151,850,119 [7570]

3. Equities with registered futures commission merchants
   A. Cash 6,315,239 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 689,550 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,004,789 [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 2,405,354,026 [7700]
   B. Securities 2,035,569,070 [7710]
   C. Unrealized gain (loss) on open futures contracts -369,488,024 [7720]
   D. Value of long option contracts 32,319,665 [7730]
   E. Value of short option contracts -25,617,740 [7735] 4,078,136,997 [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 5,431,087,948 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 191,272,776 [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 51,272,776 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - **Cash**: 11,709,515,902 [7010]
   - **Securities (at market)**: 5,763,189,853 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **-141,826,390** [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 402,666,076 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -536,477,283 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **17,197,068,158** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **254,140,965** [7045]
   - Less: amount offset by customer securities: -253,696,315 [7047]
   - **444,650** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **17,197,512,808** [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 5,328,205,440 [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)**: 571,030,467 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 6,589,755,177 [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)**: 5,192,159,386 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **-31,621,448** [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 402,666,076 [7132]
    - **B. Value of open short option contracts**: -536,477,283 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 12,736,121 [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)**
    - **17,528,453,936** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **330,941,128** [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**
    - **50,941,128** [7198]
### 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**  \[6,939,528,127\] [8500]
   - **B. Securities (at market)**  \[6,197,208,193\] [8510]

2. **Net unrealized profit (loss) in open cleared swaps**  \[3,669,763,741\] [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. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  \[16,806,500,061\] [8550]

5. **Less: amount offset by customer owned securities**  \[-74,162,562\] [8560]
   - **3,272,307** [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**  \[16,809,772,368\] [8580]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**  \[2,522,044,738\] [8590]
   - **B. Securities representing investments of cleared swaps customers' funds (at market)**  0 [8600]
   - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)**  \[241,076,562\] [8610]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**  \[8,180,881,007\] [8620]
   - **B. Securities representing investments of cleared swaps customers' funds (at market)**  0 [8630]
   - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)**  \[5,956,131,631\] [8640]

9. **Net settlement from (to) derivatives clearing organizations**  \[27,874,159\] [8650]

10. **Cleared swaps options**
    - **A. Value of open cleared swaps long option contracts**  0 [8660]
    - **B. Value of open cleared swaps short option contracts**  0 [8670]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**  0 [8680]
    - **B. Securities representing investments of cleared swaps customers' funds (at market)**  0 [8690]
    - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)**  0 [8700]

12. **Cleared swaps customer funds on hand**
    - **A. Cash**  0 [8710]
    - **B. Securities representing investments of cleared swaps customers' funds (at market)**  0 [8715]
    - **C. Securities held for particular cleared swaps customers in lieu of cash (at market)**  0 [8720]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**  \[16,928,008,097\] [8730]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**  \[118,235,729\] [8740]

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**  \[92,000,000\] [8750]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**  \[26,235,729\] [8760]