INITIAL
End Date:7/30/2018
Firm Name:Morgan Stanley & Co. LLC
Form:Daily Seg - FOCUS II
Submit Date:7/31/2018
NAME OF COMPANY: Morgan Stanley & Co. LLC

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FCM’s Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: 280,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer segregated funds required between: 0% and 0%

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

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0
- Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents
**INITIAL**

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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 is 0 [7305].

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**  
   a. Cash  
   b. Securities (at market)  
2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**  
3. **Exchange traded options**  
   a. Market value of open option contracts purchased on a foreign board of trade  
   b. Market value of open contracts granted (sold) on a foreign board of trade  
4. **Net equity (deficit) (add lines 1. 2. and 3.)**  
5. **Account liquidating to a deficit and account with a debit balances - gross amount**  
   Less: amount offset by customer owned securities  
6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**  
   Method (add lines 4 and 5)  
7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**  

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**  
   a. Banks located in the United States  
   b. Other banks qualified under Regulation 30.7  
2. **Securities**  
   a. In safekeeping with banks located in the United States  
   b. In safekeeping with other banks qualified under Regulation 30.7  
3. **Equities with registered futures commission merchants**  
   a. Cash  
   b. Securities  
   c. Unrealized gain (loss) on open futures contracts  
   d. Value of long option contracts  
   e. Value of short option contracts  
4. **Amounts held by clearing organizations of foreign boards of trade**  
   a. Cash  
   b. Securities  
   c. Amount due to (from) clearing organization - daily variation  
   d. Value of long option contracts  
   e. Value of short option contracts  
5. **Amounts held by members of foreign boards of trade**  
   a. Cash  
   b. Securities  
   c. Unrealized gain (loss) on open futures contracts  
   d. Value of long option contracts  
   e. Value of short option contracts  
6. **Amounts with other depositories designated by a foreign board of trade**  
7. **Segregated funds on hand**  
8. **Total funds in separate section 30.7 accounts**  
9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**  
10. **Management Target Amount for Excess funds in separate section 30.7 accounts**  
11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**

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**Notes:**  
- **Columns:** Values are rounded to the nearest whole number, and column totals may not add up due to rounding.  
- **Significance:** Positive values indicate excess funds available for use, while negative values indicate a deficiency that must be funded.  
- **Audit:** The report is reviewed by the firm's compliance and audit departments to ensure accuracy and compliance with regulatory requirements.  
- **Regulatory Requirements:** The firm is required to maintain adequate segregation of funds to ensure customer protection and compliance with regulatory obligations.  
- **Risk Management:** The firm assesses the risk associated with these funds to ensure that any potential losses are mitigated.  

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**Tables:**  
- **Line Numbers:** Referenced throughout the document.  
- **Currency:** United States Dollars (USD) unless specified otherwise.  
- **Units:** Unless otherwise specified, amounts are expressed in whole numbers.  

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**References:**  
- [7305] 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.  
- [7315] Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers.  
- [7325] Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade.  
- [7335] Exchange traded options.  
- [7345] Net equity (deficit) (add lines 1. 2. and 3.).  
- [7355] Account liquidating to a deficit and account with a debit balances - gross amount.  
- [7360] Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  
- [7375] FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS.  
- [7500] Cash in banks.  
- [7520] Securites.  
- [7530] Equities with registered futures commission merchants.  
- [7540] Amounts held by clearing organizations of foreign boards of trade.  
- [7550] Amounts held by members of foreign boards of trade.  
- [7560] Amounts with other depositories designated by a foreign board of trade.  
- [7570] Segregated funds on hand.  
- [7370] Total funds in separate section 30.7 accounts.  
- [7380] Excess (deficiency) Set Aside for Secured Amount.  
- [7390] Management Target Amount for Excess funds in separate section 30.7 accounts.  
- [7395] Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target.
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash                                          10,886,542,217 [7010]
   B. Securities (at market)                        5,787,082,098 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 35,988,037 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 406,312,410 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -494,392,475 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 16,621,532,287 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 279,517,290 [7045]
   Less: amount offset by customer securities -278,190,171 [7047] 1,327,119 [7050]

6. Amount required to be segregated (add lines 4 and 5) 16,622,859,406 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash                                          4,868,049,328 [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) 567,645,972 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash                                          6,444,594,810 [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) 5,219,436,126 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -70,340,231 [7130]

10. Exchange traded options
    A. Value of open long option contracts 406,312,410 [7132]
    B. Value of open short option contracts -494,392,475 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 14,170,369 [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) 16,955,476,309 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 332,616,903 [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 52,616,903 [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 6,616,240,226 [8500]
   B. Securities (at market) 6,219,878,141 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   4,108,728,869 [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
   16,944,847,236 [8550]

5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount
   72,428,694 [8560]
   -72,428,694 [8570]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   16,945,189,433 [8580]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,401,028,407 [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) 289,863,917 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer
   segregated accounts
   A. Cash 8,219,472,810 [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) 5,930,014,224 [8650]

9. Net settlement from (to) derivatives clearing organizations
   224,151,274 [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)
    17,064,530,632 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from
    line 13)
    119,341,199 [8730]

15. Management Target Amount for Excess funds in cleared swaps segregated accounts
    92,000,000 [8740]

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)
    Management
    27,341,199 [8770]