INITIAL
End Date: 8/6/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/7/2018
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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):
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

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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: 0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash: 3,312,074,521 [7315]
   B. Securities (at market): 2,205,062,270 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -430,315,698 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 40,027,531 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -28,760,215 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 5,099,609,931 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities: 5,099,609,931 [7355]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 5,099,609,931 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,099,609,931 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States: 685,951,349 [7500]
   B. Other banks qualified under Regulation 30.7: 547,709,876 [7520] 1,233,661,225 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 58,937,583 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 58,937,583 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 6,237,788 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 921,082 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 7,158,870 [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: 2,263,855,828 [7700]
   B. Securities: 2,146,124,687 [7710]
   C. Unrealized gain (loss) on open futures contracts: -431,236,780 [7720]
   D. Value of long option contracts: 40,027,531 [7730]
   E. Value of short option contracts: -28,760,215 [7735] 3,990,011,051 [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: 5,289,768,729 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 190,158,798 [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: 50,158,798 [7785]
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**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **A. Cash**
     - 10,968,250,031 [7010]
   - **B. Securities (at market)**
     - 5,919,921,839 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 316,568,575 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 402,114,128 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -477,807,508 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 17,129,047,065 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 228,900,718 [7045]
   - Less: amount offset by customer securities
     - -228,187,966 [7047] **712,752** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 17,129,759,817 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 5,473,820,483 [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)**
     - 434,905,269 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 6,153,701,098 [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)**
     - 5,485,016,570 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -22,465,331 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 402,114,128 [7132]
    - **B. Value of open short option contracts**
      - -477,807,508 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 13,619,846 [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)**
    - 17,462,904,555 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 333,144,738 [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**
    - 53,144,738 [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 6,219,221,736 [8500]
   B. Securities (at market) 6,057,730,743 [8510]

2. Net unrealized profit (loss) in open cleared swaps 3,892,245,614 [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) 16,169,198,093 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 86,608,447 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 16,170,469,431 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,297,673,659 [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) 228,115,266 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,115,827,793 [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) 5,829,615,477 [8650]

9. Net settlement from (to) derivatives clearing organizations -177,387,945 [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) 16,293,844,250 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 123,374,819 [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 31,374,819 [8770]