INITIAL
End Date: 8/7/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/8/2018
FCM's Customer Segregated Funds Residual Interest Target (choose one):  
a. Minimum dollar amount: ; or  
b. Minimum percentage of customer segregated funds required: % ; or  
c. Dollar amount range between: and; or  
d. Percentage range of customer segregated funds required between: % and%.

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):  
a. Minimum dollar amount: ; or  
b. Minimum percentage of customer secured funds required: % ; or  
c. Dollar amount range between: and; or  
d. Percentage range of customer secured funds required between: % and%.

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):  
a. Minimum dollar amount: ; or  
b. Minimum percentage of cleared swaps customer collateral required: % ; or  
c. Dollar amount range between: and; or  
d. Percentage range of cleared swaps customer collateral required between: % and%.

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**
   
   3,297,288,483 [7315]
   
   **B. Securities (at market)**
   
   2,212,236,048 [7317]

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

   -274,358,278 [7325]

3. **Exchange traded options**

   a. Market value of open option contracts purchased on a foreign board of trade
   
   41,223,458 [7335]
   
   b. Market value of open contracts granted (sold) on a foreign board of trade
   
   -29,046,640 [7337]

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

   5,247,343,071 [7345]

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

   -199,734,961 [7352]  537,369 [7354]

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

   5,247,880,440 [7355]

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

   5,247,880,440 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**

   a. Banks located in the United States
   
   670,349,514 [7500]
   
   b. Other banks qualified under Regulation 30.7
   
   510,299,889 [7520]  1,180,649,403 [7530]

2. **Securities**

   a. In safekeeping with banks located in the United States
   
   71,012,871 [7540]
   
   b. In safekeeping with other banks qualified under Regulation 30.7
   
   0 [7560]  71,012,871 [7570]

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

   a. Cash
   
   6,232,430 [7580]
   
   b. Securities
   
   0 [7590]
   
   c. Unrealized gain (loss) on open futures contracts
   
   1,065,640 [7600]
   
   d. Value of long option contracts
   
   0 [7610]
   
   e. Value of short option contracts
   
   0 [7615]  7,298,070 [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
   
   2,302,297,095 [7700]
   
   b. Securities
   
   2,141,223,177 [7710]
   
   c. Unrealized gain (loss) on open futures contracts
   
   -275,423,918 [7720]
   
   d. Value of long option contracts
   
   41,223,458 [7730]
   
   e. Value of short option contracts
   
   -29,046,640 [7735]  4,180,273,172 [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**

   5,439,233,516 [7770]

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

   191,353,076 [7780]

10. **Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target**

    140,000,000 [7780]

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**

    51,353,076 [7785]
## Daily Segregation - Segregation Statement

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

### 1. Net ledger balance

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>10,796,260,445</td>
<td>[7010]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>5,965,340,412</td>
<td>[7020]</td>
</tr>
</tbody>
</table>

### 2. Net unrealized profit (loss) in open futures contracts traded on a contract market

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>545,348,635</td>
<td>[7030]</td>
</tr>
</tbody>
</table>

### 3. Exchange traded options

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>407,265,881</td>
<td>[7032]</td>
</tr>
<tr>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-487,632,478</td>
<td>[7033]</td>
</tr>
</tbody>
</table>

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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>17,226,582,895</td>
<td>[7040]</td>
</tr>
</tbody>
</table>

### 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>329,335,345</td>
<td>[7045]</td>
</tr>
<tr>
<td>Less: amount offset by customer securities</td>
<td>-328,677,799</td>
<td>[7047]</td>
</tr>
<tr>
<td></td>
<td>657,546</td>
<td>[7050]</td>
</tr>
</tbody>
</table>

### 6. Amount required to be segregated (add lines 4 and 5)

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>17,227,240,441</td>
<td>[7060]</td>
</tr>
</tbody>
</table>

### 7. Deposited in segregated funds bank accounts

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>5,464,006,430</td>
<td>[7070]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0</td>
<td>[7080]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>424,689,294</td>
<td>[7090]</td>
</tr>
</tbody>
</table>

### 8. Margins on deposit with derivatives clearing organizations of contract markets

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>6,230,898,902</td>
<td>[7100]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0</td>
<td>[7110]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>5,540,651,118</td>
<td>[7120]</td>
</tr>
</tbody>
</table>

### 9. Net settlement from (to) derivatives clearing organizations of contract markets

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>-35,039,961</td>
<td>[7130]</td>
</tr>
</tbody>
</table>

### 10. Exchange traded options

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Value of open long option contracts</td>
<td>407,265,881</td>
<td>[7132]</td>
</tr>
<tr>
<td>B. Value of open short option contracts</td>
<td>-487,632,478</td>
<td>[7133]</td>
</tr>
</tbody>
</table>

### 11. Net equities with other FCMs

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Net liquidating equity</td>
<td>13,805,960</td>
<td>[7140]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>0</td>
<td>[7160]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>0</td>
<td>[7170]</td>
</tr>
</tbody>
</table>

### 12. Segregated funds on hand

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>0</td>
<td>[7150]</td>
</tr>
</tbody>
</table>

### 13. Total amount in segregation (add lines 7 through 12)

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>17,558,645,146</td>
<td>[7180]</td>
</tr>
</tbody>
</table>

### 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>331,404,705</td>
<td>[7190]</td>
</tr>
</tbody>
</table>

### 15. Management Target Amount for Excess funds in segregation

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>280,000,000</td>
<td>[7194]</td>
</tr>
</tbody>
</table>

### 16. Excess (deficiency) funds in segregation over (under) Management Target Amount

**Excess**
### 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: $6,402,246,642 [8500]
   - B. Securities (at market): $6,026,710,285 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - $4,112,102,949 [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)**
   - $16,541,059,876 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - $85,845,774 [8560]
     - $85,530,193 [8570]
     - $315,581 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $16,541,375,457 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: $2,355,674,729 [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): $228,880,423 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $8,038,949,458 [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): $5,797,829,862 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - $238,379,861 [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 [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)**
    - $16,659,714,333 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $118,338,876 [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**