AMENDMENT
End Date: 8/10/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/13/2018

Daily Segregation - Cover Page

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 and 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 and 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 and 0
- 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**
   - **Cash** 3,266,499,895 [7315]
   - **Securities (at market)** 2,220,755,989 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** -505,068,051 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade** 39,198,343 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade** -27,136,323 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 4,994,249,853 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities -362,694,085 [7352] 5,593,386 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 4,999,843,239 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 4,999,843,239 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States 644,941,604 [7500]
   - B. Other banks qualified under Regulation 30.7 572,879,172 [7520] 1,217,820,776 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 29,077,470 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 29,077,470 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 6,223,943 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 1,097,537 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 7,321,480 [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 2,246,551,987 [7700]
   - B. Securities 2,191,678,519 [7710]
   - C. Unrealized gain (loss) on open futures contracts -506,165,589 [7720]
   - D. Value of long option contracts 39,198,343 [7730]

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** 5,198,346,663 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 198,503,424 [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** 58,503,424 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash** 10,706,909,935 [7010]
   - **B. Securities (at market)** 6,008,525,168 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 237,423,831 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** 380,724,902 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -457,135,653 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 16,876,448,183 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 581,956,646 [7045]

6. **Amount required to be segregated (add lines 4 and 5)** 16,876,949,816 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash** 5,030,003,909 [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)** 389,099,838 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash** 6,261,657,560 [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)** 5,619,425,330 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** -26,632,926 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts** 380,724,902 [7132]
    - **B. Value of open short option contracts** -457,135,653 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity** 13,479,259 [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)** 17,210,622,219 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 333,672,403 [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** 53,672,403 [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 6,469,091,598 [8500]
   B. Securities (at market) 6,081,770,299 [8510]

2. Net unrealized profit (loss) in open cleared swaps 3,323,399,920 [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]
   C. Net Equity (deficit) (add lines 1, 2, and 3) 15,874,261,817 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount 197,603,196 [8560]
   Less: amount offset by customer owned securities -192,251,143 [8570] 5,352,053 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 15,879,613,870 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,248,757,532 [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) 228,799,670 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,304,733,080 [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) 5,852,970,629 [8650]

8. Net settlement from (to) derivatives clearing organizations -459,878,704 [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) 16,175,382,207 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 295,768,337 [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 203,768,337 [8770]