INITIAL
End Date: 8/16/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/17/2018
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
### 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**
     - 3,730,212,670 [7315]
   - **B. Securities (at market)**
     - 2,294,675,585 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - -773,564,866 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**
     - 41,072,625 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**
     - -33,095,104 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 5,259,300,910 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -290,365,625 [7352] 2,324,325 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 5,261,625,235 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 5,261,625,235 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**
     - 701,101,413 [7500]
   - **B. Other banks qualified under Regulation 30.7**
     - 473,626,188 [7520] 1174727601 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
     - 68,418,789 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     - 0 [7560] 68418789 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**
     - 6,119,328 [7580]
   - **B. Securities**
     - 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**
     - 2,703,545 [7600]
   - **D. Value of long option contracts**
     - 0 [7610]
   - **E. Value of short option contracts**
     - 0 [7615] 8822873 [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**
     - 2,743,430,300 [7700]
   - **B. Securities**
     - 2,226,256,795 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**
     - -776,268,411 [7720]
   - **D. Value of long option contracts**
     - 41,072,625 [7730]
   - **E. Value of short option contracts**
     - -33,095,104 [7735] 4201396205 [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**
   - 5453365468 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 191740233 [7380]

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**
    - 51,740,233 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**
     - End Date: 8/16/2018
     - Firm Name: Morgan Stanley & Co. LLC
     - Form: Daily Seg - FOCUS II
     - Submit Date: 8/17/2018
     - **11,831,510,647** [7010]
   - **B. Securities (at market)**
     - **6,071,244,210** [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **-239,505,741** [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - **409,508,444** [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - **-496,152,237** [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **175,766,053,23** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **302,289,978** [7045]
   - Less: amount offset by customer securities
   - **-300,574,754** [7047] **171,522,4** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **175,783,205,47** [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - **5,305,216,837** [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)**
     - **540,363,921** [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - **6,517,370,914** [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)**
     - **5,530,880,289** [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **91,133,343** [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - **409,508,444** [7132]
    - **B. Value of open short option contracts**
      - **-496,152,237** [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - **11,808,027** [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)**
    - **179,101,295,38** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **331,809,991** [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**
      - **51,808,991** [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
     - 7,035,719,165 [8500]
   - B. Securities (at market)
     - 6,039,465,843 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   - 3,216,077,404 [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)
   - 16291262412 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - 63,240,859 [8560]
   - Less: amount offset by customer owned securities
     - -62,917,227 [8570] 323632 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - 16291586044 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash
     - 2,439,648,064 [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)
     - 256,378,314 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash
     - 7,791,906,796 [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)
     - 5,783,087,529 [8650]

9. Net settlement from (to) derivatives clearing organizations
   - 172,279,494 [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)
    - 16443300197 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - 151714153 [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
    - 59,714,153 [8770]