INITIAL
End Date: 8/17/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/20/2018
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
**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**: 3,730,408,183 [7315]  
   B. **Securities (at market)**: 2,293,376,511 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -754,726,621 [7325]

3. **Exchange traded options**:  
   a. **Market value of open option contracts purchased on a foreign board of trade**: 43,160,293 [7335]  
   b. **Market value of open contracts granted (sold) on a foreign board of trade**: -33,529,548 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,278,688,818 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 301,109,179 [7351]  
   Less: amount offset by customer owned securities: 299,829,762 [7352]  
   **Net Liquidating Equity**: 5,279,968,235 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,279,968,235 [7360]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,279,968,235 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**:  
   A. **Banks located in the United States**: 794,971,777 [7500]  
   B. **Other banks qualified under Regulation 30.7**: 501,007,427 [7520]  
   **1295979204** [7530]

2. **Securities**:  
   A. **In safekeeping with banks located in the United States**: 67,774,917 [7540]  
   B. **In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 67774917 [7570]

3. **Equities with registered futures commission merchants**:  
   A. **Cash**: 6,138,788 [7580]  
   B. **Securities**: 0 [7590]  
   C. **Unrealized gain (loss) on open futures contracts**: 2,818,549 [7600]  
   D. **Value of long option contracts**: 0 [7610]  
   E. **Value of short option contracts**: 0 [7615] 8957337588 [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**: 2,621,820,419 [7700]  
   B. **Securities**: 2,225,601,594 [7710]  
   C. **Unrealized gain (loss) on open futures contracts**: -757,545,170 [7720]  
   D. **Value of long option contracts**: 43,160,293 [7730]  
   E. **Value of short option contracts**: -33,529,548 [7735] 4099507588 [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**: 5472219046 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 192250811 [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**: 52,250,811 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 11,371,755,201 [7010]
   - **B. Securities (at market)**: 6,120,613,561 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **-54,617,121** [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 408,642,026 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -493,427,185 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **173,529,664.82** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **186,608,025** [7045]
   - **Less: amount offset by customer securities**: -184,497,470 [7047] **211,055,550** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **173,550,770.37** [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 5,216,357,874 [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)**: 536,976,309 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 6,326,132,863 [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)**: 5,583,637,252 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **95,806,897** [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 408,642,026 [7132]
    - **B. Value of open short option contracts**: -493,427,185 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 12,949,128 [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)**
    - **176,870,751.64** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **331,998,127** [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**
    - **51,998,127** [7198]
# Daily Segregation - Swaps Statement

**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: **6,869,987,892** [8500]
   - B. Securities (at market): **6,092,468,406** [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: **3,228,914,316** [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]
   - Net Equity (deficit) (add lines 1, 2, and 3): **16,191,370,614** [8550]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: **50,964,384** [8560]
   - Less: amount offset by customer owned securities: **-50,536,721** [8570] **427,663** [8580]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: **16,191,798,277** [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: **2,348,289,263** [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): **257,776,782** [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: **7,858,284,042** [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): **5,834,691,624** [8650]

9. **Net settlement from (to) derivatives clearing organizations**: **25,066,239** [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)**: **16,324,107,950** [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: **13,230,9673** [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**: **40,309,673** [8770]