INITIAL
End Date: 8/23/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/24/2018
INITIAL
End Date: 8/23/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/24/2018

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
   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
   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
   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
End Date: 8/23/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/24/2018

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 3,544,152,101 [7315]
   B. Securities (at market) 2,331,448,080 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -664,501,256 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 34,250,903 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -28,439,260 [7337]

4. Net equity (deficit) (add lines 1., 2. and 3.) 5,216,910,568 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 244,354,001 [7351]
   Less: amount offset by customer owned securities -243,732,301 [7352] 621,700 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity 5,217,532,268 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,217,532,268 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 678,189,794 [7500]
   B. Other banks qualified under Regulation 30.7 582,375,894 [7520] 1,260,565,688 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 126,026,111 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 126,026,111 [7570]

3. Equities with registered futures commission merchants
   A. Cash 6,048,301 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 2,076,858 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 8,125,159 [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 2,469,584,887 [7700]
   B. Securities 2,205,421,969 [7710]
   C. Unrealized gain (loss) on open futures contracts -666,578,115 [7720]
   D. Value of long option contracts 34,250,903 [7730]
   E. Value of short option contracts -28,439,260 [7735] 4,014,240,384 [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 5,408,957,342 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 191,425,074 [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 51,425,074 [7785]
Segregation Requirements (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 10,797,247,735 [7010]
   B. Securities (at market) 5,973,638,826 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 14,964,914 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 400,181,057 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -499,916,296 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 16,686,116,236 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 335,636,378 [7045]
   Less: amount offset by customer securities -335,579,335 [7047] 57,043 [7050]

6. Amount required to be segregated (add lines 4 and 5) 16,686,173,279 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 5,168,659,787 [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) 470,085,599 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 5,986,377,473 [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) 5,503,553,227 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -19,512,661 [7130]

10. Exchange traded options
    A. Value of open long option contracts 400,181,057 [7132]
    B. Value of open short option contracts -499,916,296 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 9,383,638 [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) 17,018,811,824 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 332,638,545 [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 52,638,545 [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 6,846,269,864 [8500]
   B. Securities (at market) 6,139,532,102 [8510]

2. Net unrealized profit (loss) in open cleared swaps 3,138,971,035 [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) 16,124,773,001 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount 65,787,177 [8560]
   Less: amount offset by customer owned securities -65,418,426 [8570] 368,751 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 16,125,141,752 [8590]

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,124,281,377 [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) 269,030,856 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 7,920,348,595 [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) 5,870,501,246 [8650]

8. Net settlement from (to) derivatives clearing organizations 128,627,270 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 16,312,789,344 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 187,647,592 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 95,647,592 [8770]