INITIAL
End Date: 8/27/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/28/2018
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 3,453,845,855 [7315]
   - B. Securities (at market) 2,318,713,588 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -257,780,359 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade 30,219,396 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -25,931,893 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,519,066,587 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 216,433,459 [7351]
   Less: amount offset by customer owned securities -215,641,156 [7352] 792,303 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,519,858,890 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,519,858,890 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States 603,547,969 [7500]
   - B. Other banks qualified under Regulation 30.7 697,848,931 [7520] 1,301,396,900 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States 113,607,626 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 113,607,626 [7570]

3. Equities with registered futures commission merchants
   - A. Cash 6,095,229 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 1,512,392 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 7,607,621 [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 2,338,437,428 [7700]
   - B. Securities 2,205,105,962 [7710]
   - C. Unrealized gain (loss) on open futures contracts -259,292,751 [7720]
   - D. Value of long option contracts 30,219,396 [7730]
   - E. Value of short option contracts -25,931,893 [7735] 4,288,538,142 [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 5,711,150,289 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 191,291,399 [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 51,291,399 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 10,963,827,666 [7010]
   - **B. Securities (at market)**: 5,872,429,058 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 151,237,001 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 378,953,240 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -444,549,976 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 16,921,896,989 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 334,639,450 [7045]
   - **Less: amount offset by customer securities**: -332,851,534 [7047] 1,787,916 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 16,923,684,905 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**: 5,221,265,994 [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)**: 351,515,315 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 6,189,737,952 [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)**: 5,520,913,743 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 27,541,592 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 378,953,240 [7132]
    - **B. Value of open short option contracts**: -444,549,976 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 10,530,730 [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)**: 17,255,908,590 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 332,223,685 [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**: 52,223,685 [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 6,629,498,455 [8500]
   B. Securities (at market) 6,127,891,694 [8510]

2. Net unrealized profit (loss) in open cleared swaps 3,402,321,262 [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) 16,159,711,411 [8550]

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount 103,190,194 [8560]
   Less: amount offset by customer owned securities -102,470,138 [8570] 720,056 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 16,160,431,467 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,185,661,157 [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) 264,724,277 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 7,872,813,961 [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) 5,863,167,417 [8650]

9. Net settlement from (to) derivatives clearing organizations 104,730,395 [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) 16,291,097,207 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 130,665,740 [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 38,665,740 [8770]