INITIAL
End Date: 9/5/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/6/2018
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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):
- 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**
   - A. Cash: 3,378,562,144 [7315]
   - B. Securities (at market): 2,344,287,885 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -628,476,980 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 27,330,171 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -23,825,950 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,097,877,270 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 456,574,923 [7351] 3,007,372 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,100,884,642 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 586,030,070 [7500]
   - B. Other banks qualified under Regulation 30.7: 612,785,295 [7520] 1,198,815,365 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 157,693,488 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 157,693,488 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 6,541,518 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,792,996 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 8,334,514 [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: 2,367,194,401 [7700]
   - B. Securities: 2,186,594,396 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -630,269,976 [7720]
   - D. Value of long option contracts: 27,330,171 [7730]
   - E. Value of short option contracts: -23,825,950 [7735] 3,927,023,042 [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**: 5,291,866,409 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - Excess (deficiency): 190,981,767 [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**: 50,981,767 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 11,164,871,395 [7010]
   B. Securities (at market) 6,250,200,029 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -739,363,851 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 377,216,476 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -419,363,019 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 16,633,561,030 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 423,689,815 [7045]
   Less: amount offset by customer securities -423,134,960 [7047] 554,855 [7050]

6. Amount required to be segregated (add lines 4 and 5) 16,634,115,885 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,397,258,836 [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) 1,032,939,497 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,436,108,388 [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) 5,217,260,532 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -81,606,217 [7130]

10. Exchange traded options
    A. Value of open long option contracts 377,216,476 [7132]
    B. Value of open short option contracts -419,363,019 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 6,005,403 [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) 16,965,819,896 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 331,704,011 [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 51,704,011 [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 5,858,487,852 [8500]
   B. Securities (at market) 6,112,825,980 [8510]

2. Net unrealized profit (loss) in open cleared swaps 3,915,385,039 [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) 15,886,698,871 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 68,228,703 [8560]
   Less: amount offset by customer owned securities -67,459,996 [8570] 768,707 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 15,887,467,578 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,179,484,596 [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) 247,946,244 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 7,786,672,191 [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) 5,864,879,736 [8650]

9. Net settlement from (to) derivatives clearing organizations -64,387,964 [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 [8715]
    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) 16,014,594,803 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 127,127,225 [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 35,127,225 [8770]