AMENDMENT
End Date: 9/19/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/20/2018
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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):
  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: 3,060,761,623 [7315]
   - B. Securities (at market): 2,410,694,298 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -25,407,802 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 23,802,268 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -22,885,114 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,446,965,273 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: -226,108,345 [7352] 4,332,185 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,451,297,458 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,451,297,458 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 324,818,703 [7500]
   - B. Other banks qualified under Regulation 30.7: 784,276,499 [7520] 1,109,095,202 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 83,261,620 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 83,261,620 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 7,313,105 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 448,692 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 7,761,797 [7680]

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: 2,142,789,327 [7700]
   - B. Securities: 2,327,432,678 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -25,856,495 [7720]
   - D. Value of long option contracts: 23,802,268 [7730]

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**: 5,645,401,283 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 194,103,825 [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**: 54,103,825 [7785]
**AMENDMENT**

**End Date:** 9/19/2018  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 9/20/2018

### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**  
     11,637,749,895  
   - **B. Securities (at market)**  
     6,251,941,428

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   - (Amount): -587,058,706

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**  
     357,338,305
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**  
     -504,863,552

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   - (Amount): 17,155,107,370

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   - (Amount): 542,728,215
   - **Less: amount offset by customer securities**  
     -541,882,935  
     **845,280**

6. **Amount required to be segregated (add lines 4 and 5)**  
   - (Amount): 17,155,952,650

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**  
     4,937,612,954
   - **B. Securities representing investments of customers' funds (at market)**  
     0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**  
     579,953,818

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**  
     6,411,457,776
   - **B. Securities representing investments of customers' funds (at market)**  
     0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**  
     5,671,987,610

9. **Net settlement from (to) derivatives clearing organizations of contract markets**  
   - (Amount): 29,491,226

10. **Exchange traded options**
    - **A. Value of open long option contracts**  
      357,338,305
    - **B. Value of open short option contracts**  
      -504,863,552

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**  
      4,974,474
    - **B. Securities representing investments of customers' funds (at market)**  
      0
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**  
      0

12. **Segregated funds on hand**  
    - (Amount): 0

13. **Total amount in segregation (add lines 7 through 12)**  
    - (Amount): 17,487,952,611

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    - (Amount): 331,999,961

15. **Management Target Amount for Excess funds in segregation**  
    - (Amount): 280,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**  
    - **Excess**  
      51,999,961
# 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

<table>
<thead>
<tr>
<th>Requirement</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>4,498,191,273 [8500]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>6,037,050,314 [8510]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open cleared swaps</td>
<td>5,388,009,340 [8520]</td>
</tr>
<tr>
<td>3. Cleared swaps options</td>
<td></td>
</tr>
<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>0 [8530]</td>
</tr>
<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>0 [8540]</td>
</tr>
<tr>
<td>4. Net Equity (deficit) (add lines 1, 2, and 3)</td>
<td>15,923,250,927 [8550]</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>105,800,050 [8560]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-105,480,466 [8570]</td>
</tr>
<tr>
<td></td>
<td>319,584 [8580]</td>
</tr>
<tr>
<td>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td>15,923,570,511 [8590]</td>
</tr>
<tr>
<td>Funds in Cleared Swaps Customer Segregated Accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>1,901,339,469 [8600]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers’ funds (at market)</td>
<td>0 [8610]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>230,822,050 [8620]</td>
</tr>
<tr>
<td>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>7,821,738,636 [8630]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers’ funds (at market)</td>
<td>0 [8640]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>5,806,228,264 [8650]</td>
</tr>
<tr>
<td>9. Net settlement from (to) derivatives clearing organizations</td>
<td>297,705,398 [8660]</td>
</tr>
<tr>
<td>10. Cleared swaps options</td>
<td></td>
</tr>
<tr>
<td>A. Value of open cleared swaps long option contracts</td>
<td>0 [8670]</td>
</tr>
<tr>
<td>B. Value of open cleared swaps short option contracts</td>
<td>0 [8680]</td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>0 [8690]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers’ funds (at market)</td>
<td>0 [8700]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 [8710]</td>
</tr>
<tr>
<td>12. Cleared swaps customer funds on hand</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers’ funds (at market)</td>
<td>0 [8715]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 [8715]</td>
</tr>
<tr>
<td>13. Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td>16,057,833,817 [8720]</td>
</tr>
<tr>
<td>14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td>134,263,306 [8730]</td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td>92,000,000 [8760]</td>
</tr>
</tbody>
</table>