AMENDMENT
End Date: 10/8/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/9/2018
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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: 280,000,000
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range between: 0 and 0
 d. Percentage range of customer segregated funds required between: 0% and 0%

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: 140,000,000
b. Minimum percentage of customer secured funds required: 0%
c. Dollar amount range between: 0 and 0
 d. Percentage range of customer secured funds required between: 0% and 0%

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: 92,000,000
b. Minimum percentage of cleared swaps customer collateral required: 0%
c. Dollar amount range between: 0 and 0
 d. Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents
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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 2,481,913,437 [7315]
   B. Securities (at market) 2,300,251,381 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 432,293,985 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 19,539,600 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -23,555,282 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,210,443,121 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 322,423,261
   Less: amount offset by customer owned securities -321,491,044
   932,217

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,211,375,338 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,211,375,338 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 544,097,074 [7500]
   B. Other banks qualified under Regulation 30.7 797,751,727 [7520] 1,341,848,801 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 143,534,335 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 143,534,335 [7570]

3. Equities with registered futures commission merchants
   A. Cash 7,878,864 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 487,099 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 8,365,963 [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 1,399,650,773 [7700]
   B. Securities 2,156,717,046 [7710]
   C. Unrealized gain (loss) on open futures contracts 431,806,886 [7720]
   D. Value of long option contracts 19,539,600 [7730]
   E. Value of short option contracts -23,555,282 [7735] 3,984,159,023 [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 5,477,908,122 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 266,532,784 [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 126,532,784 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 11,942,245,799 [7010]
   - B. Securities (at market): 6,604,969,132 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: -1,619,328,428 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 401,214,734 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -590,936,973 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 16,738,164,264 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 875,472,697 [7045]

   - Less: amount offset by customer securities: -872,620,825 [7047]

   - Result: 2,851,872 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 16,741,016,136 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 4,834,442,438 [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): 664,329,343 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 5,864,797,673 [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): 5,940,639,789 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -44,967,972 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 401,214,734 [7132]
    - B. Value of open short option contracts: -590,936,973 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 6,276,835 [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)**: 17,075,795,867 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 334,779,731 [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**: 54,779,731 [7198]
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**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: 4,047,681,070 [8500]
   - B. Securities (at market): 5,733,766,944 [8510]

2. Net unrealized profit (loss) in open cleared swaps: 5,879,006,860 [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): 15,660,454,874 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: -114,719,394 [8570]
   - 1,695,679 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 15,662,150,553 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 2,074,193,797 [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): 245,732,190 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 7,954,772,829 [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): 5,488,034,754 [8650]

9. Net settlement from (to) derivatives clearing organizations: 210,147,934 [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): 15,972,881,504 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 310,730,951 [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: 218,730,951 [8770]