INITIAL
End Date: 4/23/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/24/2018
FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $331,000,000
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: 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
  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
  d. 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: 3,114,651,729 [7315]
- B. Securities (at market): 2,093,752,849 [7317]

### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 461,405,563 [7325]

### 3. Exchange traded options
- a. Market value of open option contracts purchased on a foreign board of trade: 30,472,288 [7335]
- b. Market value of open contracts granted (sold) on a foreign board of trade: -30,463,412 [7337]

### 4. Net equity (deficit) (add lines 1. 2. and 3.): 5,669,819,017 [7345]

### 5. Account liquidating to a deficit and account with a debit balances - gross amount
- Less: amount offset by customer owned securities: -17,078,662 [7352] 4,714,676 [7354]

### 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 5,674,533,693 [7355]

### 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
- 5,674,533,693 [7360]

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### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

#### 1. Cash in banks
- A. Banks located in the United States: 381,479,502 [7500]
- B. Other banks qualified under Regulation 30.7: 831,882,014 [7520] 1,213,361,516 [7530]

#### 2. Securities
- A. In safekeeping with banks located in the United States: 323,686,435 [7540]
- B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 323,686,435 [7570]

#### 3. Equities with registered futures commission merchants
- A. Cash: 5,295,143 [7580]
- B. Securities: 0 [7590]
- C. Unrealized gain (loss) on open futures contracts: 393,258 [7600]
- D. Value of long option contracts: 0 [7610]
- E. Value of short option contracts: 0 [7615] 5,688,401 [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: 2,091,730,578 [7700]
- B. Securities: 1,770,066,414 [7710]
- C. Unrealized gain (loss) on open futures contracts: 461,012,305 [7720]
- D. Value of long option contracts: 30,472,288 [7730]
- E. Value of short option contracts: 30,463,412 [7735] 4,322,618,173 [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: 5,865,554,525 [7770]


#### 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: 51,020,832 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: 10,518,990,219 [7010]
   - B. Securities (at market): 5,141,114,716 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: -188,287,228 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 444,567,722 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -717,769,220 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): 15,198,616,209 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 232,188,119 [7045]

   Less: amount offset by customer securities: -198,059,433 [7047] 34,128,686 [7050]

6. Amount required to be segregated (add lines 4 and 5): 15,232,744,895 [7060]

7. Deposited in segregated funds bank accounts
   - A. Cash: 4,075,966,183 [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): 1,088,586,873 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 6,647,247,684 [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): 4,052,527,843 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets: 24,970,007 [7130]

10. Exchange traded options
    - A. Value of open long option contracts: 444,567,722 [7132]
    - B. Value of open short option contracts: -717,769,220 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 3,923,749 [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): 15,620,020,841 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 387,275,946 [7190]

15. Management Target Amount for Excess funds in segregation: 331,000,000 [7194]

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess: 56,275,946 [7198]
## 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: 6,303,585,061 [8500]
   - B. Securities (at market): 5,804,309,179 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 4,276,577,356 [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)**: 16,384,471,596 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -98,055,931 [8580]
     - 3,318,578

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 16,387,790,174 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,202,214,403 [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): 235,948,811 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 8,362,618,791 [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): 5,568,360,368 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 173,776,831 [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)**: 16,542,919,204 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 155,129,030 [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**: 63,129,030 [8770]