INITIAL
End Date: 5/4/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Name of Company: Morgan Stanley & Co. LLC
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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
   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
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: 3,211,133,813 [7315]
   B. Securities (at market): 2,147,401,694 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 436,992,752 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 22,429,363 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -24,623,502 [7337]

4. Account liquidating to a deficit and account with a debit balances - gross amount: 23,673,312 [7351]
   Less: amount offset by customer owned securities: -21,499,499 [7352] 2,173,813 [7354]

5. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 5,795,507,933 [7355]

6. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,795,507,933 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States: 223,447,135 [7500]
   B. Other banks qualified under Regulation 30.7: 912,414,307 [7520] 1,135,861,442 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 339,835,217 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 339,835,217 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 5,502,766 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 315,886 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 5,818,652 [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: 2,261,584,208 [7700]
   B. Securities: 1,807,566,477 [7710]
   C. Unrealized gain (loss) on open futures contracts: 436,676,866 [7720]
   D. Value of long option contracts: 22,429,363 [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: 5,985,146,723 [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: 49,640,790 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 10,810,206,393 [7010]
   - B. Securities (at market): 5,244,799,580 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Net: -19,214,424 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 435,019,901 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -646,141,951 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - Net: 15,824,669,499 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: 243,006,532 [7045]
   - Net: -238,057,521 [7047] 4,949,011 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - Total: 15,829,618,510 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 4,177,858,092 [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): 1,273,080,684 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 6,806,359,458 [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): 3,971,718,896 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - Total: 137,305,003 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 435,019,901 [7132]
    - B. Value of open short option contracts: -646,141,951 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 4,941,692 [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**
    - Total: 0 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - Total: 16,160,141,775 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Excess: 330,523,265 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - Total: 280,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: 50,523,265 [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: 6,478,279,435 [8500]
   - B. Securities (at market): 5,776,009,287 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 4,042,608,367 [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)**: 16,296,897,089 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -81,752,919 [8570] 958,596 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 16,297,855,685 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,080,807,184 [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): 235,501,087 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 8,599,417,942 [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): 5,540,508,200 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -11,011,699 [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)**: 16,445,222,714 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 147,367,029 [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**: 55,367,029 [8770]