AMENDMENT
End Date: 6/1/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/4/2018
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
# 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 3,562,894,648 [7315]
   B. Securities (at market) 1,998,349,409 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -16,549,259 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 30,617,739 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -27,686,141 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,547,626,396 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 16,394,076 [7351]
Less: amount offset by customer owned securities -16,017,654 [7352]
   376,422 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,548,002,818 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,548,002,818 [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 652,093,414 [7500]
   B. Other banks qualified under Regulation 30.7 819,259,139 [7520] 1,471,352,553 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 115,521,717 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 115,521,717 [7570]

3. Equities with registered futures commission merchants
   A. Cash 6,051,408 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 121,274 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 6,172,682 [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] 6,172,682 [7680]

5. Amounts held by members of foreign boards of trade
   A. Cash 2,277,509,376 [7700]
   B. Securities 1,882,827,692 [7710]
   C. Unrealized gain (loss) on open futures contracts -16,670,533 [7720]
   D. Value of long option contracts 30,617,739 [7730]
   E. Value of short option contracts -27,686,141 [7735] 4,146,598,133 [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 5,739,645,085 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 191,642,267 [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 51,642,267 [7785]
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Daily Segregation - Segregation Statement

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)

1. Net ledger balance
   A. Cash 9,667,127,909 [7010]
   B. Securities (at market) 5,513,177,275 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 530,610,149 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 457,429,177 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -633,567,121 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 15,534,777,389 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 615,668,978 [7045]
   Less: amount offset by customer securities -600,900,365 [7047] 14,768,613 [7050]

6. Amount required to be segregated (add lines 4 and 5) 15,549,546,002 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 4,043,587,450 [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) 1,162,942,275 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,402,720,584 [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) 4,350,235,000 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 95,597,678 [7130]

10. Exchange traded options
    A. Value of open long option contracts 457,429,177 [7132]
    B. Value of open short option contracts -633,567,121 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 6,169,345 [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) 15,885,114,388 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 335,568,386 [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 55,568,386 [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: 7,429,228,801
   - B. Securities (at market): 6,141,386,107

2. **Net unrealized profit (loss) in open cleared swaps**: 3,944,793,884

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: 17,515,408,792

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -133,929,691
   - 6,290,277

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 17,521,699,069

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,519,011,209
   - 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): 246,590,761

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 8,407,421,156
   - 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): 5,894,795,346

9. **Net settlement from (to) derivatives clearing organizations**: 634,492,778

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: 0
    - B. Value of open cleared swaps short option contracts: 0

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 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

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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: 17,702,311,250

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 180,612,181

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: 92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: 88,612,181