INITIAL
End Date: 6/11/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/12/2018
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
   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
   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
   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: 2,967,888,151 [7315]
   - B. Securities (at market): 2,017,486,220 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 477,973,255 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 29,816,320 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -23,745,511 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 5,469,418,435 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities
   - 6,341,188

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 5,475,759,623 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,475,759,623 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States: 588,472,866 [7500]
   - B. Other banks qualified under Regulation 30.7: 814,846,238 [7520] 1,403,319,104 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 77,726,638 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 77,726,638 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 6,139,570 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -99,306 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 6,040,264 [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: 1,753,586,237 [7700]
   - B. Securities: 1,939,759,582 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 478,072,561 [7720]
   - D. Value of long option contracts: 29,816,320 [7730]
   - E. Value of short option contracts: -23,745,511 [7735] 4,177,491,189 [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: 5,664,577,195 [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: 48,817,572 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash                       9,806,856,517 [7010]
   B. Securities (at market)     5,527,662,181 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   672,046,639 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market
      492,150,821 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market
      -668,477,871 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   15,830,238,287 [7040]

5. Accounts liquidating to a deficit and accounts with
debit balances - gross amount
   300,772,695 [7045]
   Less: amount offset by customer securities
   -297,564,507 [7047]  3,208,188 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   15,833,446,475 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash                       4,657,722,922 [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)
      706,358,023 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash                       6,223,848,322 [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)
      4,821,304,158 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   -68,300,013 [7130]

10. Exchange traded options
    A. Value of open long option contracts
       492,150,821 [7132]
    B. Value of open short option contracts
       -668,477,871 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity
       7,500,468 [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)
    16,172,106,830 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    338,660,355 [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
    58,660,355 [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: 6,701,431,355 [8500]
   - B. Securities (at market): 6,325,025,686 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 4,296,678,660 [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)**
   - 17,323,135,701 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - 88,198,283 [8560]
     - -84,587,512
     - 3,610,771

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 17,326,746,472 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,545,851,136 [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): 283,631,182 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - 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): 6,041,394,504 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 170,766,340 [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 0 [8715]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 17,477,949,335 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 151,202,863 [8730]

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - 92,000,000 [8760]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts**
    - 59,202,863 [8770]