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: ; or
     280,000,000
  b. Minimum percentage of customer segregated funds required: % ; or
     0
  c. Dollar amount range between: and; or
     0 0
  d. Percentage range of customer segregated funds required between: % and %.
     0 0

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

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

Attach supporting documents
INITIAL
End Date: 6/18/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/19/2018

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
      3,244,105,315 [7315]
   B. Securities (at market)
      2,026,842,099 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   -45,923,104 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade
      29,024,155 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade
      -22,699,456 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   5,231,349,009 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   -161,295,367 [7352] 726,835 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5)
   5,232,075,844 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   5,232,075,844 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States
      516,157,145 [7500]
   B. Other banks qualified under Regulation 30.7
      830,407,146 [7520] 1,346,564,291 [7530]

2. Securities
   A. In safekeeping with banks located in the United States
      57,506,032 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7
      0 [7560] 57,506,032 [7570]

3. Equities with registered futures commission merchants
   A. Cash
      6,006,255 [7580]
   B. Securities
      0 [7590]
   C. Unrealized gain (loss) on open futures contracts
      -249,300 [7600]
   D. Value of long option contracts
      0 [7610]
   E. Value of short option contracts
      0 [7615] 5,756,955 [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
      2,082,393,650 [7700]
   B. Securities
      1,969,336,067 [7710]
   C. Unrealized gain (loss) on open futures contracts
      -45,673,804 [7720]
   D. Value of long option contracts
      29,024,155 [7730]
   E. Value of short option contracts
      0 [7735] 4,012,380,612 [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
   5,422,207,890 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   190,132,046 [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
    50,132,046 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)

1. **Net ledger balance**
   - A. Cash: 10,469,664,590 [7010]
   - B. Securities (at market): 5,585,508,555 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -217,036,220 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 360,502,162 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -543,485,568 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 15,655,153,519 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: -360,133,417 [7047] 852,048 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 15,656,005,567 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 4,434,984,805 [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): 1,061,185,735 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 6,004,676,979 [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): 4,524,322,820 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 133,956,371 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 360,502,162 [7132]
    - B. Value of open short option contracts: -543,485,568 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 10,897,783 [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)**
    - 15,987,041,087 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 331,035,520 [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: 51,035,520 [7198]
<table>
<thead>
<tr>
<th>Cleared Swaps Customer Requirements</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>6,821,342,277 [8500]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>6,373,186,303 [8510]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open cleared swaps</td>
<td>4,249,558,969 [8520]</td>
</tr>
<tr>
<td>3. Cleared swaps options</td>
<td></td>
</tr>
<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>0 [8530]</td>
</tr>
<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>0 [8540]</td>
</tr>
<tr>
<td>4. Net Equity (deficit) (add lines 1, 2, and 3)</td>
<td>17,444,087,549 [8550]</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>75,505,080 [8560]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-74,761,229 [8570] 743,851 [8580]</td>
</tr>
<tr>
<td>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts</td>
<td>17,444,831,400 [8590]</td>
</tr>
<tr>
<td>7. Deposited in cleared swaps customer segregated accounts at banks</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>2,158,409,201 [8600]</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8610]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>295,422,372 [8620]</td>
</tr>
<tr>
<td>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>8,906,105,155 [8630]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8640]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>6,077,763,931 [8650]</td>
</tr>
<tr>
<td>9. Net settlement from (to) derivatives clearing organizations</td>
<td>156,174,221 [8660]</td>
</tr>
<tr>
<td>10. Cleared swaps options</td>
<td></td>
</tr>
<tr>
<td>A. Value of open cleared swaps long option contracts</td>
<td>0 [8670]</td>
</tr>
<tr>
<td>B. Value of open cleared swaps short option contracts</td>
<td>0 [8680]</td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>0 [8690]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8700]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 [8710]</td>
</tr>
<tr>
<td>12. Cleared swaps customer funds on hand</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 [8715]</td>
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<tr>
<td>13. Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td>17,593,874,880 [8720]</td>
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<tr>
<td>14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td>149,043,480 [8730]</td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td>92,000,000 [8760]</td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
<td>57,043,480 [8770]</td>
</tr>
</tbody>
</table>