INITIAL
End Date: 1/16/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/17/2018
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):**
- Minimum dollar amount: 75,000,000
- Minimum percentage of customer segregated funds required: 0%
- 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):**
- Minimum dollar amount: 140,000,000
- Minimum percentage of customer secured funds required: 0%
- 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):**
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents
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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: 2,763,607,231 [7315]
   B. Securities (at market): 1,704,239,966 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 886,380,065 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 10,144,016 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -13,604,953 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 5,350,766,325 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 28,216,033 [7352] 580,817 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 5,351,347,142 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,351,347,142 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States: 176,466,754 [7500]
   B. Other banks qualified under Regulation 30.7: 905,220,288 [7520] 1,081,687,042 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 359,109,547 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 359,109,547 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 8,643,373 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 352,711 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 8,996,084 [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: 1,868,104,774 [7700]
   B. Securities: 1,345,130,420 [7710]
   C. Unrealized gain (loss) on open futures contracts: 886,027,354 [7720]
   D. Value of long option contracts: 10,144,016 [7730]
   E. Value of short option contracts: -13,604,953 [7735] 4,095,801,611 [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: 5,545,594,284 [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: 54,247,142 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - A. Cash: 7,802,238,877 [7010]
   - B. Securities (at market): 4,893,208,182 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 1,700,195,269 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 330,127,009 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -516,101,365 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 14,209,667,972 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 354,128,299 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 14,281,035,466 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - 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): 927,916,499 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 5,281,567,404 [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): 3,965,291,683 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -61,587,221 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 330,127,009 [7132]
    - B. Value of open short option contracts: -516,101,365 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 3,928,288 [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)**
    - 14,615,314,536 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 334,279,070 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - 285,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**
    - 49,279,070 [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: \(8,404,209,148\) [8500]
   - B. Securities (at market): \(5,231,397,783\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \(1,450,617,203\) [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)**
   - \(15,086,224,134\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - \(-43,081,843\) [8560]
   - \(3,198,515\) [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \(15,089,422,649\) [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(2,642,835,470\) [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): \(260,013,810\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(7,371,802,046\) [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): \(4,971,383,973\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - \(-106,247\) [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)**
    - \(15,245,929,052\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \(156,506,403\) [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**
    - \(64,506,403\) [8770]