INITIAL
End Date: 1/22/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/23/2018
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC
Contact Name
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 285,000,000
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**

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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**
   - **Cash:** 2,859,448,496 [7315]
   - **Securities (at market):** 1,716,802,940 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 945,163,113 [7325]

3. **Exchange traded options**
   - **Market value of open option contracts purchased on a foreign board of trade:** 13,300,761 [7335]
   - **Market value of open contracts granted (sold) on a foreign board of trade:** -19,928,084 [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3.):** 5,514,787,226 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount:** -7,329,538 [7352] 2,126,788 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5):** 5,516,914,014 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:** 5,516,914,014 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **Banks located in the United States:** 267,943,812 [7500]
   - **Other banks qualified under Regulation 30.7:** 777,678,913 [7520] 1,045,622,725 [7530]

2. **Securities**
   - **In safekeeping with banks located in the United States:** 399,203,063 [7540]
   - **In safekeeping with other banks qualified under Regulation 30.7:** 0 [7560] 399,203,063 [7570]

3. **Equities with registered futures commission merchants**
   - **Cash:** 8,610,170 [7580]
   - **Securities:** 0 [7590]
   - **Unrealized gain (loss) on open futures contracts:** -190,823 [7600]
   - **Value of long option contracts:** 13,300,761 [7730]
   - **Value of short option contracts:** -19,928,084 [7735] 4,254,240,962 [7740]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **Cash:** 0 [7640]
   - **Securities:** 0 [7650]
   - **Amount due to (from) clearing organization - daily variation:** 0 [7660]
   - **Value of long option contracts:** 0 [7670]
   - **Value of short option contracts:** 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - **Cash:** 1,997,914,471 [7700]
   - **Securities:** 1,317,599,878 [7710]
   - **Unrealized gain (loss) on open futures contracts:** 945,353,936 [7720]
   - **Value of long option contracts:** 13,300,761 [7730]
   - **Value of short option contracts:** -19,928,084 [7735] 4,254,240,962 [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:** 5,707,486,097 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8):** 190,572,083 [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:** 50,572,083 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 7,928,157,492 [7010]
   - **B. Securities (at market)**
     - 4,964,022,719 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 2,039,016,937 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 391,914,451 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -559,773,483 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 14,763,338,116 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 383,597,169 [7045]
   - Less: amount offset by customer securities
     - -299,917,286 [7047]
     - 83,679,883 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 14,847,017,999 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 4,655,559,858 [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)**
     - 1,060,780,669 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 5,655,923,611 [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)**
     - 3,903,242,050 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 69,918,242 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 391,914,451 [7132]
    - **B. Value of open short option contracts**
      - -559,773,483 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 4,634,607 [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)**
    - 15,182,200,005 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 335,182,006 [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**
    - 50,182,006 [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: **$7,895,334,949** [8500]
   - B. Securities (at market): **$5,387,225,821** [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - **$2,467,637,755** [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)**
   - **$15,750,198,525** [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **$71,466,519** [8560]
   - Less: amount offset by customer owned securities: **$70,823,801** [8570]
   - **$642,718** [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - **$15,750,841,243** [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: **$2,881,041,967** [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): **$317,557,575** [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: **$7,416,144,793** [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): **$5,069,668,246** [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - **$212,986,380** [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** [8715]
    - 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)**
    - **$15,897,398,961** [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - **$146,557,718** [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**
    - **$54,557,718** [8770]