INITIAL
End Date: 2/7/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Name of Company
Contact Name
Contact Phone Number
Contact Email Address

FCM’s Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or
  b. Minimum percentage of customer segregated funds required:% ; or
  c. Dollar amount range between:and; or
  d. Percentage range of customer segregated funds required between:% and%.

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

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

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: 3,710,322,507 [7315]
   - B. Securities (at market): 1,667,383,561 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - -190,640,225 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 15,157,734 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -19,606,579 [7337]

4. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - 70,924,581 [7351]
   - Less: amount offset by customer owned securities: -67,785,084 [7352]
   - 3,139,497 [7354]

5. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 5,185,756,495 [7355]

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 5,185,756,495 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 836,623,937 [7500]
   - B. Other banks qualified under Regulation 30.7: 499,589,691 [7520] 1,336,213,628 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 266,708,525 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 266,708,525 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 8,589,196 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -1,555,683 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 7,033,513 [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: 2,580,805,995 [7700]
   - B. Securities: 1,400,675,036 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -189,084,542 [7720]
   - D. Value of long option contracts: 15,157,734 [7730]

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**
   - 5,397,903,310 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 212,146,815 [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**
    - 72,146,815 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $10,727,452,825
   - B. Securities (at market): $5,240,652,395

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-1,754,931,083

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $518,224,181
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-693,203,781

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $14,038,194,537

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: $-975,784,605
   - $1,071,305,605

6. **Amount required to be segregated (add lines 4 and 5)**
   - $14,133,715,537

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $4,204,107,794
   - B. Securities representing investments of customers’ funds (at market): $0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $846,968,813

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $5,746,680,404
   - B. Securities representing investments of customers’ funds (at market): $0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $4,393,683,582

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $-497,506,974

10. **Exchange traded options**
    - A. Value of open long option contracts: $518,224,181
    - B. Value of open short option contracts: $-693,203,781

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $2,122,112
    - B. Securities representing investments of customers’ funds (at market): $0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): $0

12. **Segregated funds on hand**
    - $0

13. **Total amount in segregation (add lines 7 through 12)**
    - $14,521,076,131

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $387,360,594

15. **Management Target Amount for Excess funds in segregation**
    - $331,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - $56,360,594
## 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**
     - 7372509561 [8500]
   - **B. Securities (at market)**
     - 5385445857 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 31089903931 [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)**
   - 15866856349 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 134007786 [8560]
   - **Less: amount offset by customer owned securities**
     - -131593558 [8580]
     - 2414228 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 15869270577 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - 2781319835 [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)**
     - 243586761 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 7572857097 [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)**
     - 5141859096 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 289712867 [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)**
    - 16029335656 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 160065079 [8730]

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - 92000000 [8760]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - 68065079 [8770]