INITIAL
End Date: 2/16/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
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: 331,000,000
- 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

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash
   3,564,632,127 [7315]
   B. Securities (at market)
   1,763,514,788 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   175,692,151 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade
   27,888,977 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade
   -23,906,485 [7337]

4. Account liquidating to a deficit and account with a debit balances - gross amount
   5,507,822,558 [7345]
   Less: amount offset by customer owned securities
   -34,745,736 [7354]

5. Net equity (deficit) (add lines 1. 2. and 3.)
   5,509,183,699 [7355]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   5,509,183,699 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States
   453,562,735 [7500]
   B. Other banks qualified under Regulation 30.7
   649,721,528 [7520] 1,103,284,263 [7530]

2. Securities
   A. In safekeeping with banks located in the United States
   308,388,521 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7
   0 [7560] 308,388,521 [7570]

3. Equities with registered futures commission merchants
   A. Cash
   7,656,133 [7580]
   B. Securities
   0 [7590]
   C. Unrealized gain (loss) on open futures contracts
   -1,429,567 [7600]
   D. Value of long option contracts
   0 [7610]
   E. Value of short option contracts
   0 [7615] 6,226,566 [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
   2,645,779,599 [7700]
   B. Securities
   1,455,126,268 [7710]
   C. Unrealized gain (loss) on open futures contracts
   177,121,718 [7720]
   D. Value of long option contracts
   27,888,977 [7730]
   E. Value of short option contracts
   -23,905,485 [7735] 4,282,011,077 [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
   5,699,910,427 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   190,726,728 [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
    50,726,728 [7785]
SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash: \(10,806,118,592\) [7010]
   B. Securities (at market): \(5,397,130,189\) [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: \(-429,895,728\) [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market: \(477,609,877\) [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market: \(-730,119,986\) [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): \(15,520,842,944\) [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer securities: \(372,297,004\) [7045]
   - \(-311,581,376\) [7047] \(60,715,628\) [7050]

6. Amount required to be segregated (add lines 4 and 5): \(15,581,558,572\) [7060]

7. Deposited in segregated funds bank accounts
   A. Cash: \(4,626,023,062\) [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): \(1,145,715,378\) [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash: \(6,304,629,904\) [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): \(4,251,414,811\) [7120]


10. Exchange traded options
    A. Value of open long option contracts: \(477,609,877\) [7132]
    B. Value of open short option contracts: \(-730,119,986\) [7133]

11. Net equities with other FCMs
    A. Net liquidating equity: \(3,061,606\) [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): \(15,963,107,973\) [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): \(381,549,401\) [7190]

15. Management Target Amount for Excess funds in segregation: \(331,000,000\) [7194]

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess: \(50,549,401\) [7198]
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 6,883,765,046 [8500]
   B. Securities (at market) 5,595,223,272 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   3,521,394,397 [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) 16,000,382,715 [8550]

5. Accounts liquidating to a deficit and accounts with 
debit balances - gross amount
   Less: amount offset by customer owned securities
   96,552,090 [8560] -95,442,204 [8570] 1,109,886 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 
   Funds in Cleared Swaps Customer Segregated Accounts
   16,001,492,601 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,455,654,950 [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) 252,451,788 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer 
   segregated accounts
   A. Cash 8,234,979,767 [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) 5,342,771,484 [8650]

9. Net settlement from (to) derivatives clearing organizations
   -129,091,064 [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)
    16,156,766,925 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from 
    line 13)
    155,274,324 [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
    63,274,324 [8770]