INITIAL
End Date: 3/12/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/13/2018
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Daily Segregation - Cover Page
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: $331,000,000
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: 0 and 0
  d. Percentage range of customer segregated funds required between: 0% and 0%

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

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

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: 3,106,379,900 [7315]
   - B. Securities (at market): 1,922,518,101 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 180,703,745 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 18,973,652 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -20,618,820 [7337]

4. **Net equity (deficit) (add lines 1., 2. and 3.)**: 5,207,956,578 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Method (add lines 4 and 5): 5,208,858,154 [7355]

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 5,208,858,154 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 260,848,145 [7500]
   - B. Other banks qualified under Regulation 30.7: 728,453,975 [7520] 989,302,120 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 324,824,483 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 324,824,483 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 5,639,932 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -18,643 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 5,621,289 [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: 2,303,973,993 [7700]
   - B. Securities: 1,597,693,618 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 180,722,388 [7720]
   - D. Value of long option contracts: 18,973,652 [7730]
   - E. Value of short option contracts: -20,618,820 [7735] 4,080,744,831 [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**: 5,400,492,723 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - Management Target Amount for Excess funds in separate section 30.7 accounts: 140,000,000 [7780]
   - Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target: 51,634,569 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA):  

1. **Net ledger balance**  
   - **A. Cash**: 9,483,043,158 [7010]  
   - **B. Securities (at market)**: 5,155,628,954 [7020]  

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 755,169,647 [7030]  

3. **Exchange traded options**  
   - **A. Add market value of open option contracts purchased on a contract market**: 444,113,899 [7032]  
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -689,325,552 [7033]  

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 15,148,630,106 [7040]  

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 152,027,436 [7045]  
   - Less: amount offset by customer securities: -118,128,638 [7047]  
   - **33,898,798** [7050]  

6. **Amount required to be segregated (add lines 4 and 5)**: 15,182,528,904 [7060]  

7. **Deposited in segregated funds bank accounts**  
   - **A. Cash**: 3,990,592,067 [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)**: 1,083,464,251 [7090]  

8. **Margins on deposit with derivatives clearing organizations of contract markets**  
   - **A. Cash**: 6,504,282,226 [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)**: 4,072,164,703 [7120]  

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 157,924,611 [7130]  

10. **Exchange traded options**  
    - **A. Value of open long option contracts**: 444,113,899 [7132]  
    - **B. Value of open short option contracts**: -689,325,552 [7133]  

11. **Net equities with other FCMs**  
    - **A. Net liquidating equity**: 2,843,129 [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)**: 15,566,059,334 [7180]  

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 383,530,430 [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**: 52,530,430 [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: \(7,064,560,905\) [8500]
   - B. Securities (at market): \(5,649,048,176\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \(3,478,545,596\) [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)**
   - \(16,192,154,677\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**
     - \(-79,268,080\) [8570] \(1,072,634\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \(16,193,227,311\) [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(2,739,920,002\) [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): \(239,898,518\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(8,001,802,711\) [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): \(5,409,149,658\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - **\(-54,373,774\)** [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)**
    - \(16,336,397,115\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \(143,169,804\) [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**
    - \(51,169,804\) [8770]