INITIAL
End Date: 3/19/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/20/2018
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: $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
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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 3,027,609,682 [7315]
   B. Securities (at market) 1,960,690,995 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 89,651,360 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 26,477,201 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -20,626,469 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,083,802,769 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -131,966,567 [7354] 4,210,518 [7355]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,088,013,287 [7360]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,088,013,287 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 265,098,572 [7500]
   B. Other banks qualified under Regulation 30.7 742,075,746 [7520] 1,007,174,318 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 260,777,490 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 260,777,490 [7570]

3. Equities with registered futures commission merchants
   A. Cash 5,687,542 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 457,921 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 6,145,463 [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 2,209,792,141 [7700]
   B. Securities 1,699,913,505 [7710]
   C. Unrealized gain (loss) on open futures contracts 89,193,439 [7720]
   D. Value of long option contracts 26,477,201 [7730]
   E. Value of short option contracts -20,626,469 [7735] 4,004,749,817 [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 5,278,847,088 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 190,833,801 [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 50,833,801 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - B. Securities (at market): $5,198,026,150 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $154,262,405 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $400,898,338 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $662,363,762 [7033]
   - C. Net equity (deficit) (add lines 1, 2 and 3): $14,397,531,212 [7040]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: $-424,067,413 [7047]
   - $472,154,267 [7045]

5. **Amount required to be segregated (add lines 4 and 5)**
   - $14,445,618,066 [7060]

6. **Deposited in segregated funds bank accounts**
   - A. Cash: $3,072,536,082 [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): $1,266,038,610 [7090]

7. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $6,706,623,105 [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): $3,931,987,540 [7120]

8. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $109,701,908 [7130]

9. **Exchange traded options**
   - A. Value of open long option contracts: $400,898,338 [7132]
   - B. Value of open short option contracts: $-662,363,762 [7133]

10. **Net equities with other FCMs**
    - A. Net liquidating equity: $3,614,364 [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]

11. **Segregated funds on hand**
    - $0 [7150]

12. **Total amount in segregation (add lines 7 through 12)**
    - $14,829,036,185 [7180]

13. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $383,418,119 [7190]

14. **Management Target Amount for Excess funds in segregation**
    - $331,000,000 [7194]

15. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**
    - $52,418,119 [7198]
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

1. Net ledger balance
   A. Cash 7,301,406,679 [8500]
   B. Securities (at market) 5,713,412,161 [8510]

2. Net unrealized profit (loss) in open cleared swaps 3,189,666,252 [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) 16,204,485,092 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 83,694,831 [8560]
   Less: amount offset by customer owned securities -82,044,855 [8570]
   1,649,976 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 16,206,135,068 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,512,981,719 [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) 244,764,966 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,169,515,255 [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) 5,468,647,195 [8650]

9. Net settlement from (to) derivatives clearing organizations -47,720,874 [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) 16,348,188,261 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 142,053,193 [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 50,053,193 [8770]