INITIAL
End Date:4/18/2018
Firm Name:Morgan Stanley & Co. LLC
Form:Daily Seg - FOCUS II
Submit Date:4/19/2018
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 or
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range between: 0 and 0

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: $92,000,000 or
b. Minimum percentage of cleared swaps customer collateral required: 0%
c. Dollar amount range between: 0 and 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
   A. Cash 3,304,504,354 [7315]
   B. Securities (at market) 2,069,673,923 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 607,236,998 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 36,875,848 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -37,063,322 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,981,227,801 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 47,504,060 [7351] 530,539 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,981,758,340 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,981,758,340 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 330,647,738 [7500]
   B. Other banks qualified under Regulation 30.7 965,517,991 [7520] 1,296,165,729 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 219,818,385 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 219,818,385 [7570]

3. Equities with registered futures commission merchants
   A. Cash 5,351,648 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 409,574 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 4,651,805 [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 2,195,309,902 [7700]
   B. Securities 1,849,855,537 [7710]
   C. Unrealized gain (loss) on open futures contracts 606,827,424 [7720]
   D. Value of long option contracts 36,875,848 [7730]
   E. Value of short option contracts -37,063,322 [7735] 4,651,805,389 [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 6,173,550,725 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 191,792,385 [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 51,792,385 [7785]
### Segregation Requirements (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**
     - 9,918,305,944 [7010]
   - **B. Securities (at market)**
     - 5,100,175,783 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 854,656,027 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 412,213,974 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - 675,199,393 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 15,610,152,335 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 275,368,350 [7045]
   - Less: amount offset by customer securities
     - 246,676,077 [7047] 28,692,273 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 15,638,844,608 [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 4,470,150,450 [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)**
     - 1,152,351,486 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 6,643,482,265 [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)**
     - 3,947,824,297 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 66,762,522 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 412,213,974 [7132]
    - **B. Value of open short option contracts**
      - 675,199,393 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 2,849,752 [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)**
    - 16,020,435,353 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 381,590,745 [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**
    - 50,590,745 [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 6,826,173,089 [8500]
   B. Securities (at market) 5,973,567,220 [8510]

2. Net unrealized profit (loss) in open cleared swaps 3,644,039,626 [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) 16,443,779,935 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 98,922,753 [8560]
   Less: amount offset by customer owned securities -97,888,538 [8570] 1,034,215

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 16,444,814,150 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 1,988,505,042 [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) 462,136,071 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,427,119,590 [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) 5,511,431,149 [8650]

9. Net settlement from (to) derivatives clearing organizations 196,718,130 [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) 16,585,909,982 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 141,095,832 [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 49,095,832 [8770]