INITIAL
End Date: 5/24/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/25/2018
Name of Company
Morgan Stanley & Co. LLC
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FCM’s Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: 280,000,000
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range between: 0 and 0
b. 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
b. 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
b. 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
   2,967,528,668 [7315]
   B. Securities (at market)
   2,077,091,835 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   315,683,431 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade
   27,019,691 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade
   -27,259,865 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   5,360,063,760 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   -180,639,698 [7352] 1,527,965 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   5,361,591,725 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   5,361,591,725 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States
   367,149,812 [7500]
   B. Other banks qualified under Regulation 30.7
   970,232,042 [7520] 1,337,381,854 [7530]

2. Securities
   A. In safekeeping with banks located in the United States
   108,087,258 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7
   0 [7560] 108,087,258 [7570]

3. Equities with registered futures commission merchants
   A. Cash
   6,090,025 [7580]
   B. Securities
   0 [7590]
   C. Unrealized gain (loss) on open futures contracts
   493,738 [7600]
   D. Value of long option contracts
   0 [7610]
   E. Value of short option contracts
   0 [7615] 6,583,763 [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
   1,859,699,459 [7700]
   B. Securities
   1,969,004,577 [7710]
   C. Unrealized gain (loss) on open futures contracts
   315,189,694 [7720]
   D. Value of long option contracts
   27,019,691 [7730]
   E. Value of short option contracts
   -27,259,865 [7735] 4,143,653,556 [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
   5,595,706,431 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   234,114,706 [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
    94,114,706 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - **A. Cash**: 9,737,020,613 [7010]
   - **B. Securities (at market)**: 5,459,302,782 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 586,499,504 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 457,384,069 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -620,015,492 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 15,620,191,476 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 298,559,977 [7045]
   - **Less: amount offset by customer securities**: -296,296,898 [7047] 2,263,079 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 15,622,454,555 [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 4,297,191,147 [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)**: 1,020,141,102 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 6,357,920,489 [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)**: 4,439,161,680 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -3,953,653 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 457,384,069 [7132]
    - **B. Value of open short option contracts**: -620,015,492 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 6,193,428 [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)**: 15,954,022,770 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 331,568,215 [7190]

15. **Management Target Amount for Excess funds in segregation**: 280,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**: 51,568,215 [7198]
### Daily Segregation - Swaps Statement

**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: $5,812,320,701 [8500]
   - B. Securities (at market): $5,952,651,194 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - $4,689,381,502 [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)**
   - $16,454,353,397 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - $7,810,393 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $16,462,163,790 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $2,133,673,598 [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): $236,609,724 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $8,783,990,162 [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): $5,716,041,470 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - $-240,749,427 [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)**
    - $16,629,565,527 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $167,401,737 [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**
    - $75,401,737 [8770]