

**WINJAMMER FILING**

**INITIAL**

**End Date:5/13/2019**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:5/14/2019**

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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: ; or
- b. Minimum percentage of customer segregated funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer segregated funds required between:% and%.

**235,000,000**

**0**

**0 0**

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer secured funds required between:% and%.

**140,000,000**

**0**

**0 0**

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of cleared swaps customer collateral required between:% and%.

**92,000,000**

**0**

**0 0**

**0 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 **3,456,120,634** [7315]
  - B. Securities (at market) **2,330,501,591** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-579,475,922** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **14,693,708** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-11,637,081** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **5,210,202,930** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **221,656,117** [7351]  
Less: amount offset by customer owned securities **-220,884,456** [7352] **771,661** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **5,210,974,591** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **5,210,974,591** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **624,031,537** [7500]
  - B. Other banks qualified under Regulation 30.7 **514,424,142** [7520] **1,138,455,679** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **472,554,345** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **472,554,345** [7570]
- 3. Equities with registered futures commission merchants
  - A. Cash **6,733,468** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **-826,875** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **5,906,593** [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 **2,740,499,423** [7700]
  - B. Securities **1,857,947,246** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-578,649,047** [7720]
  - D. Value of long option contracts **14,693,708** [7730]
  - E. Value of short option contracts **-11,637,081** [7735] **4,022,854,249** [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 **5,639,770,866** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **428,796,275** [7380]
- 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 **288,796,275** [7785]

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>8,389,747,857</u></b> [7010]                             |
|     | B. Securities (at market)   | <b><u>6,147,052,111</u></b> [7020]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>860,236,259</u></b> [7030]                               |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>363,022,381</u></b> [7032]                               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-314,071,603</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>15,445,987,005</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>935,942,305</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-935,286,462</u></b> [7047] <b><u>655,843</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>15,446,642,848</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>3,777,615,788</u></b> [7070]                             |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>451,505,616</u></b> [7090]                               |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>6,323,639,936</u></b> [7100]                             |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>5,695,546,495</u></b> [7120]                             |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-571,173,426</u></b> [7130]                              |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>363,022,381</u></b> [7132]                               |
|     | B. Value of open short option contracts   | <b><u>-314,071,603</u></b> [7133]                              |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>8,237,547</u></b> [7140]                                 |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]   |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]   |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>15,734,322,734</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>287,679,886</u></b> [7190]                               |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>235,000,000</u></b> [7194]                               |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>52,679,886</u></b> [7198]                                |
|     | Excess  |  |

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**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  | <b><u>13,093,581,965</u></b> [8500]                              |
| B. Securities (at market)  | <b><u>5,885,902,644</u></b> [8510]                               |
| 2. Net unrealized profit (loss) in open cleared swaps  | <b><u>-3,633,404,039</u></b> [8520]                              |
| 3. Cleared swaps options   |  |
| A. Market value of open cleared swaps option contracts purchased   | <b><u>0</u></b> [8530]   |
| B. Market value of open cleared swaps option contracts granted (sold)  | <b><u>0</u></b> [8540]   |
| 4. Net Equity (deficit) (add lines 1, 2, and 3)  | <b><u>15,346,080,570</u></b> [8550]                              |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>187,805,897</u></b> [8560]                                 |
| Less: amount offset by customer owned securities   | <b><u>-183,671,984</u></b> [8570] <b><u>4,133,913</u></b> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>15,350,214,483</u></b> [8590]                              |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |  |
| A. Cash  | <b><u>2,916,335,812</u></b> [8600]                               |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>0</u></b> [8610]   |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>388,144,237</u></b> [8620]                                 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
| A. Cash  | <b><u>7,364,955,848</u></b> [8630]                               |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>0</u></b> [8640]   |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>5,497,758,407</u></b> [8650]                               |
| 9. Net settlement from (to) derivatives clearing organizations   | <b><u>-522,748,196</u></b> [8660]                                |
| 10. Cleared swaps options  |  |
| A. Value of open cleared swaps long option contracts   | <b><u>0</u></b> [8670]   |
| B. Value of open cleared swaps short option contracts  | <b><u>0</u></b> [8680]   |
| 11. Net equities with other FCMs   |  |
| A. Net liquidating equity  | <b><u>0</u></b> [8690]   |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>0</u></b> [8700]   |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>0</u></b> [8710]   |
| 12. Cleared swaps customer funds on hand   |  |
| A. Cash  | <b><u>0</u></b>  |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>0</u></b>  |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>0</u></b> [8715]   |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <b><u>15,644,446,108</u></b> [8720]                              |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <b><u>294,231,625</u></b> [8730]                                 |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <b><u>92,000,000</u></b> [8760]                                  |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management  | <b><u>202,231,625</u></b> [8770]                                 |