

**WINJAMMER FILING**

**INITIAL**

**End Date:8/20/2018**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:8/21/2018**

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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: ; 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%.

**280,000,000**

**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 **3,703,034,622** [7315]
  - B. Securities (at market) **2,298,289,900** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-698,274,449** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **38,743,784** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-30,717,333** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **5,311,076,524** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **289,684,709** [7351]  
Less: amount offset by customer owned securities **-288,785,771** [7352] **898,938** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **5,311,975,462** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **5,311,975,462** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **759,929,506** [7500]
  - B. Other banks qualified under Regulation 30.7 **475,566,888** [7520] **1235496394** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **70,434,039** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **70434039** [7570]
- 3. Equities with registered futures commission merchants
  - A. Cash **6,172,989** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **2,368,577** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **8541566** [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 **2,660,925,868** [7700]
  - B. Securities **2,227,855,861** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-700,643,026** [7720]
  - D. Value of long option contracts **38,743,784** [7730]
  - E. Value of short option contracts **-30,717,333** [7735] **4196165154** [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 **5510637153** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **198661691** [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 **58,661,691** [7785]

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>11,052,983,048</u> [7010]                     |
|     | B. Securities (at market)   | <u>6,144,729,438</u> [7020]                      |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>240,930,102</u> [7030]                        |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>412,301,830</u> [7032]                        |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-480,398,969</u> [7033]                       |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>17370545449</u> [7040]                        |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>253,257,222</u> [7045]                        |
|     | Less: amount offset by customer securities  | <u>-252,154,509</u> [7047] <u>1102713</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>17371648162</u> [7060]                        |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>5,357,968,766</u> [7070]                      |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7080]                                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>564,079,450</u> [7090]                        |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>6,166,274,948</u> [7100]                      |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7110]                                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>5,580,649,988</u> [7120]                      |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>90,659,813</u> [7130]                         |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>412,301,830</u> [7132]                        |
|     | B. Value of open short option contracts   | <u>-480,398,969</u> [7133]                       |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>12,497,229</u> [7140]                         |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7160]                                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7170]                                  |
| 12. | Segregated funds on hand  | <u>0</u> [7150]                                  |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>17704033055</u> [7180]                        |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>332384893</u> [7190]                          |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>280,000,000</u> [7194]                        |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>52,384,893</u> [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>6,808,845,015</u></b> [8500]                             |
|                                     | B. Securities (at market)  | <b><u>6,131,913,431</u></b> [8510]                             |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps   | <b><u>2,889,707,713</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>15830466159</u></b> [8550]                               |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <b><u>123,606,245</u></b> [8560]                               |
|                                     | Less: amount offset by customer owned securities   | <b><u>-120,245,877</u></b> [8570] <b><u>3360368</u></b> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <b><u>15833826527</u></b> [8590]                               |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |  |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks   |  |
|                                     | A. Cash  | <b><u>2,271,201,281</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>251,464,594</u></b> [8620]                               |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |  |
|                                     | A. Cash  | <b><u>7,880,795,285</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>5,880,448,837</u></b> [8650]                             |
| 9.                                  | Net settlement from (to) derivatives clearing organizations  | <b><u>-285,915,463</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>15997994534</u></b> [8720]                               |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <b><u>164168007</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>72,168,007</u></b> [8770]                                |