

**WINJAMMER FILING**

**INITIAL**

**End Date:4/11/2019**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:4/12/2019**

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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 **2,887,847,797** [7315]
  - B. Securities (at market) **2,082,124,149** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **318,199,363** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **13,775,264** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-9,767,089** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **5,292,179,484** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **32,332,700** [7351]  
Less: amount offset by customer owned securities **-31,863,137** [7352] **469,563** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **5,292,649,047** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **5,292,649,047** [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
  - A. Banks located in the United States **383,398,867** [7500]
  - B. Other banks qualified under Regulation 30.7 **598,854,569** [7520] **982,253,436** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **171,218,690** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **171,218,690** [7570]
3. Equities with registered futures commission merchants
  - A. Cash **7,198,567** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **523,224** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **7,721,791** [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 **2,089,422,203** [7700]
  - B. Securities **1,910,905,458** [7710]
  - C. Unrealized gain (loss) on open futures contracts **317,676,139** [7720]
  - D. Value of long option contracts **13,775,264** [7730]
  - E. Value of short option contracts **-9,767,089** [7735] **4,322,011,975** [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 **5,483,205,892** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **190,556,845** [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 **50,556,845** [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,186,682,475</u> [7010]
	B. Securities (at market)	<u>6,327,154,889</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>2,411,803,244</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>254,255,914</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-235,454,920</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>15,944,441,602</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>434,686,877</u> [7045]
	Less: amount offset by customer securities	<u>-433,916,405</u> [7047] <u>770,472</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>15,945,212,074</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,022,548,367</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>586,593,768</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>5,956,191,137</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>5,740,561,121</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-102,686,952</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>254,255,914</u> [7132]
	B. Value of open short option contracts	<u>-235,454,920</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>9,979,726</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>16,231,988,161</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>286,776,087</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>235,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>51,776,087</u> [7198]

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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	<u>12,951,647,751</u> [8500]
B. Securities (at market)	<u>5,771,301,246</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>-2,621,839,955</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>16,101,109,042</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>34,219,031</u> [8560]
Less: amount offset by customer owned securities	<u>-31,372,087</u> [8570] <u>2,846,944</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<u>16,103,955,986</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>3,242,105,071</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>393,254,822</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>6,967,082,540</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>5,378,046,424</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>325,825,961</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>16,306,314,818</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>202,358,832</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>110,358,832</u> [8770]