WINJAMMER FILING

INITIAL
End Date: 5/2/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/3/2018
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: $280,000,000
- b. Minimum percentage of customer segregated funds required: 0%
- c. Dollar amount range between: 0 and 0
- d. 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
- d. 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
- d. Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents
INITIAL

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Daily Segregation - Secured Amounts

Foreign Futures and Foreign Options Secured Amounts

<table>
<thead>
<tr>
<th>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</th>
<th>0 [7305]</th>
</tr>
</thead>
</table>

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

| A. Cash | 3,245,582,267 [7315] |
| B. Securities (at market) | 2,122,151,601 [7317] |

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 423,141,850 [7325] |

3. Exchange traded options

| a. Market value of open option contracts purchased on a foreign board of trade | 22,249,039 [7335] |
| b. Market value of open contracts granted (sold) on a foreign board of trade | -25,045,244 [7337] |

4. Net equity (deficit) (add lines 1. 2. and 3.) | 5,788,079,513 [7345] |

5. Account liquidating to a deficit and account with a debit balances - gross amount

| Less: amount offset by customer owned securities | -28,838,132 [7352] |

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | 5,789,193,004 [7355] |

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 5,789,193,004 [7360] |

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks

| A. Banks located in the United States | 291,574,945 [7500] |
| B. Other banks qualified under Regulation 30.7 | 870,901,527 [7520] |

| 1,162,476,472 [7530] |

2. Securities

| A. In safekeeping with banks located in the United States | 358,170,066 [7540] |
| B. In safekeeping with other banks qualified under Regulation 30.7 | 0 [7560] |

| 358,170,066 [7570] |

3. Equities with registered futures commission merchants

| A. Cash | 5,477,690 [7580] |
| B. Securities | 0 [7590] |
| C. Unrealized gain (loss) on open futures contracts | 308,764 [7600] |
| D. Value of long option contracts | 0 [7610] |
| E. Value of short option contracts | 0 [7615] |

| 5,786,454 [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 | 2,269,463,764 [7700] |
| B. Securities | 1,763,981,536 [7710] |
| C. Unrealized gain (loss) on open futures contracts | 422,833,086 [7720] |
| D. Value of long option contracts | 22,249,039 [7730] |
| E. Value of short option contracts | -25,045,244 [7735] |

| 4,453,482,181 [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 | 5,979,915,173 [7770] |

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 190,722,169 [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 | 50,722,169 [7785] |
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Daily Segregation - Segregation Statement

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAAct)
1. Net ledger balance
   A. Cash 10,665,650,720 [7010]
   B. Securities (at market) 5,191,020,720 [7020]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market -634,643,792 [7030]
3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 454,022,383 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -693,273,176 [7033]
4. Net equity (deficit) (add lines 1, 2 and 3) 14,982,776,855 [7040]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 337,219,884 [7045]
   Less: amount offset by customer securities -331,164,715 [7047] 6,055,169 [7050]
6. Amount required to be segregated (add lines 4 and 5) 14,988,832,024 [7060]

Funds in segregated accounts
7. Deposited in segregated funds bank accounts
   A. Cash 3,706,611,852 [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) 1,255,707,284 [7090]
8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,815,359,487 [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) 3,935,313,436 [7120]
9. Net settlement from (to) derivatives clearing organizations of contract markets -159,399,081 [7130]
10. Exchange traded options
    A. Value of open long option contracts 454,022,383 [7132]
    B. Value of open short option contracts -693,273,176 [7133]
11. Net equities with other FCMs
    A. Net liquidating equity 4,241,635 [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) 15,318,583,820 [7180]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 329,751,796 [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 Excess 49,751,796 [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: \(6,484,864,451\) [8500]
   - B. Securities (at market): \(5,704,238,566\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \(4,252,548,616\) [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)**
   - \(16,441,651,633\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: \(-91,651,141\) [8560]
   - \(2,235,631\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \(16,443,887,264\) [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(2,354,728,362\) [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): \(260,251,147\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(8,531,807,000\) [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): \(5,443,987,419\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - \(-1,867,605\) [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)**
    - \(16,588,906,323\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \(145,019,059\) [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**
    - \(53,019,059\) [8770]