WINJAMMER FILING

INITIAL
End Date: 8/9/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/10/2018
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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 280,000,000
b. Minimum percentage of customer segregated funds required: % ; or 0
  c. Dollar amount range between: and; or 0 0
d. Percentage range of customer segregated funds required between: % and%. 0 0

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 140,000,000
b. Minimum percentage of customer secured funds required: % ; or 0
  c. Dollar amount range between: and; or 0 0
d. Percentage range of customer secured funds required between: % and%. 0 0

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 92,000,000
b. Minimum percentage of cleared swaps customer collateral required: % ; or 0
  c. Dollar amount range between: and; or 0 0
d. Percentage range of cleared swaps customer collateral required between: % and%. 0 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: 3,248,057,590 [7315]
   B. Securities (at market): 2,224,732,433 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -334,371,811 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 37,322,385 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -26,866,273 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3): 5,148,874,324 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities: -196,346,345 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 5,150,136,788 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,150,136,788 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States: 660,438,416 [7500]
   B. Other banks qualified under Regulation 30.7: 530,046,033 [7520] 1,190,484,449 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 34,897,346 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 34,897,346 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 6,233,414 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 718,760 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 6,952,174 [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: 2,243,124,151 [7700]
   B. Securities: 2,189,835,087 [7710]
   C. Unrealized gain (loss) on open futures contracts: -335,090,571 [7720]
   D. Value of long option contracts: 37,322,385 [7730]

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: 5,340,658,748 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 190,521,960 [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: 50,521,960 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - **A. Cash** 10,698,183,743 [7010]
   - **B. Securities (at market)** 6,002,645,245 [7020]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market 342,184,956 [7030]
3. Exchange traded options
   - **A. Add market value of open option contracts purchased on a contract market** 396,519,996 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -467,684,346 [7033]
4. Net equity (deficit) (add lines 1, 2 and 3) 16,971,849,594 [7040]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 224,288,195 [7045]
   - Less: amount offset by customer securities -224,093,443 [7047] 194,752 [7050]
6. Amount required to be segregated (add lines 4 and 5) 16,972,044,346 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - **A. Cash** 5,153,094,695 [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)** 410,501,111 [7090]
8. Margins on deposit with derivatives clearing organizations of contract markets
   - **A. Cash** 6,256,986,459 [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)** 5,592,144,134 [7120]
10. Exchange traded options
   - **A. Value of open long option contracts** 396,519,996 [7132]
   - **B. Value of open short option contracts** -467,684,346 [7133]
11. Net equities with other FCMs
   - **A. Net liquidating equity** 14,758,243 [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) 17,303,743,644 [7180]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 331,699,298 [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 51,699,298 [7198]
### 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: 6,337,182,181 [8500]
   - B. Securities (at market): 6,051,019,632 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 3,846,402,700 [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)**: 16,234,604,513 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: 97,988,772 [8560]
   - Net: 2,506,828 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 16,237,111,341 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,355,924,194 [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): 227,970,002 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 8,130,115,215 [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): 5,823,049,630 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -179,322,041 [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)**: 16,357,737,000 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 120,625,659 [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**: 28,625,659 [8770]