

**WINJAMMER FILING**

**INITIAL**

**End Date:9/14/2018**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/17/2018**

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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 **3,611,227,944** [7315]
  - B. Securities (at market) **2,393,739,118** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-610,155,856** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **27,000,744** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-24,300,570** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **5,397,511,380** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **288,403,217** [7351]  
Less: amount offset by customer owned securities **-287,784,758** [7352] **618,459** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **5,398,129,839** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **5,398,129,839** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **495,365,426** [7500]
  - B. Other banks qualified under Regulation 30.7 **765,335,456** [7520] **1,260,700,882** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **60,128,548** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **60,128,548** [7570]
- 3. Equities with registered futures commission merchants
  - A. Cash **7,347,495** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **272,905** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **7,620,400** [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 **2,537,225,410** [7700]
  - B. Securities **2,333,610,569** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-610,428,761** [7720]
  - D. Value of long option contracts **27,000,744** [7730]
  - E. Value of short option contracts **-24,300,570** [7735] **4,263,107,392** [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 **5,591,557,222** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **193,427,383** [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 **53,427,383** [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>11,603,740,804</u></b> [7010]
	B. Securities (at market)	<b><u>6,046,816,211</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-888,949,919</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>327,010,380</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-458,639,107</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>16,629,978,369</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>415,842,197</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-414,296,215</u></b> [7047] <b><u>1,545,982</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>16,631,524,351</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>4,638,190,631</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>700,629,921</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>6,372,350,749</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>5,346,186,290</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>40,216,075</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>327,010,380</u></b> [7132]
	B. Value of open short option contracts	<b><u>-458,639,107</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>4,969,637</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>16,970,914,576</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>339,390,225</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>280,000,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>59,390,225</u></b> [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	<b><u>4,977,096,301</u></b> [8500]
	B. Securities (at market)	<b><u>6,045,728,066</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>4,847,267,279</u></b> [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)	<b><u>15,870,091,646</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>83,784,424</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-83,439,757</u></b> [8570] <b><u>344,667</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>15,870,436,313</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>1,996,325,010</u></b> [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)	<b><u>232,383,486</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>7,739,258,765</u></b> [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)	<b><u>5,813,344,580</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>212,540,909</u></b> [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)	<b><u>15,993,852,750</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>123,416,437</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>31,416,437</u></b> [8770]