WIN JAMMER FILING

INITIAL
End Date: 10/18/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/19/2018
INITIAL

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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: $280,000,000; or
  b. Minimum percentage of customer segregated funds required: 0%; or
  c. Dollar amount range between: 0; or
  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; or
  b. Minimum percentage of customer secured funds required: 0%; or
  c. Dollar amount range between: 0; or
  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; or
  b. Minimum percentage of cleared swaps customer collateral required: 0%; or
  c. Dollar amount range between: 0; or
  d. Percentage range of cleared swaps customer collateral required between: 0% and 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**: 2,957,623,089 [7315]
   - **B. Securities (at market)**: 2,208,286,208 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -102,015,833 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 16,417,276 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -22,040,433 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,058,270,307 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -163,953,176 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,059,803,728 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,059,803,728 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 579,214,223 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 653,727,378 [7520] 1,232,941,601 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 128,424,952 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 128,424,952 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 8,161,696 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: -531,163 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 7,630,533 [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**: 1,908,007,692 [7700]
   - **B. Securities**: 2,079,861,256 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: -101,484,670 [7720]
   - **D. Value of long option contracts**: 16,417,276 [7730]
   - **E. Value of short option contracts**: -22,040,433 [7735] 3,880,761,121 [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**: 5,249,758,207 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 189,954,479 [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**: 49,954,479 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $13,220,157,588 [7010]
   - B. Securities (at market): $6,708,988,257 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-3,637,650,627 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $402,999,321 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-524,582,927 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $16,169,911,612 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities: $-1,034,856,991 [7047]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $16,170,079,320 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: $4,162,731,642 [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): $649,799,787 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $5,844,018,049 [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): $6,059,188,470 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $-99,378,638 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $402,999,321 [7132]
    - B. Value of open short option contracts: $-524,582,927 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $7,888,745 [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)**
    - $16,502,664,449 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $332,585,129 [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: $52,585,129 [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 4,556,957,938 [8500]
   B. Securities (at market) 5,688,355,028 [8510]

2. Net unrealized profit (loss) in open cleared swaps 5,410,191,164 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   88,264,168 [8560]
   Less: amount offset by customer owned securities -87,483,613 [8570]
     780,555 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   15,656,284,685 [8590]

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 1,906,080,146 [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) 226,353,848 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 8,110,168,419 [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) 5,462,001,180 [8650]

8. Net settlement from (to) derivatives clearing organizations
   84,098,661 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    15,788,702,254 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    132,417,569 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts
    92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management
    40,417,569 [8770]