WINJAMMER FILING

INITIAL
End Date: 10/30/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/31/2018
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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: $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
### 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td>0 [7305]</td>
</tr>
<tr>
<td>A. Cash</td>
<td>3,570,371,454   [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,285,196,501   [7317]</td>
</tr>
<tr>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>-649,477,826    [7325]</td>
</tr>
<tr>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>36,501,098      [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-34,936,265     [7337]</td>
</tr>
<tr>
<td>Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>5,207,657,962   [7345]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>169,779,752     [7351]</td>
</tr>
<tr>
<td>Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>-166,878,142    [7352]</td>
</tr>
<tr>
<td>Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>5,208,559,572   [7355]</td>
</tr>
<tr>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>5,208,559,572   [7360]</td>
</tr>
</tbody>
</table>

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States | 712,611,471 [7500] |
   - B. Other banks qualified under Regulation 30.7 | 586,073,869 [7520] |
   | 1,298,685,340 [7530] |
2. Securities
   - A. In safekeeping with banks located in the United States | 136,508,338 [7540] |
   - B. In safekeeping with other banks qualified under Regulation 30.7 | 0 [7560] |
   | 136,508,338 [7570] |
3. Equities with registered futures commission merchants
   - A. Cash | 7,498,566 [7580] |
   - B. Securities | 0 [7590] |
   - C. Unrealized gain (loss) on open futures contracts | -231,879 [7600] |
   - D. Value of long option contracts | 0 [7610] |
   - E. Value of short option contracts | 0 [7615] |
   | 7,266,687 [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 | 2,456,968,832 [7700] |
   - B. Securities | 2,148,690,163 [7710] |
   - C. Unrealized gain (loss) on open futures contracts | -649,245,948 [7720] |
   - D. Value of long option contracts | 36,501,098 [7730] |
   - E. Value of short option contracts | -34,936,265 [7735] |
   | 3,957,978,880 [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 | 5,400,439,245 [7770] |
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 191,879,673 [7780] |
10. Management Target Amount for Excess funds in separate section 30.7 accounts | 5,208,559,572 [7785] |
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **Cash**: 15,135,887,432 [7010]
   - **Securities (at market)**: 6,665,979,167 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **Value**: -4,292,709,143 [7030]

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: 360,151,735 [7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -462,157,961 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **Value**: 17,407,151,230 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Value**: 792,070,593 [7045]
   - **Less: amount offset by customer securities**: -790,501,346 [7047]
   - **Balance**: 1,569,247 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **Value**: 17,408,720,477 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **Cash**: 5,028,142,993 [7070]
     - **Securities representing investments of customers' funds (at market)**: 0 [7080]
     - **Securities held for particular customers or option customers in lieu of cash (at market)**: 498,997,248 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 5,841,664,145 [7100]
   - **Securities representing investments of customers' funds (at market)**: 0 [7110]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 6,166,981,919 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **Value**: 298,458,925 [7130]

10. **Exchange traded options**
    - **Value of open long option contracts**: 360,151,735 [7132]
    - **Value of open short option contracts**: -462,157,961 [7133]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 7,656,007 [7140]
    - **Securities representing investments of customers' funds (at market)**: 0 [7160]
    - **Securities held for particular customers or option customers in lieu of cash (at market)**: 0 [7170]

12. **Segregated funds on hand**
    - **Value**: 0 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - **Value**: 17,739,895,011 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **Value**: 331,174,534 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - **Value**: 280,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: 51,174,534 [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
      **5,741,329,392** [8500]
   B. Securities (at market)
      **5,796,418,996** [8510]
   2. Net unrealized profit (loss) in open cleared swaps
      **4,107,458,016** [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)
      **15,645,206,404** [8550]
   5. Accounts liquidating to a deficit and accounts with
debit balances - gross amount
      **101,574,894** [8560]
      Less: amount offset by customer owned securities
      **-94,888,770** [8570]
      **6,686,124** [8580]
   6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
      **15,651,892,528** [8590]
   7. Deposited in cleared swaps customer segregated accounts at banks
      A. Cash
      **1,821,484,591** [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)
         **234,988,260** [8620]
   8. Margins on deposit with derivatives clearing organizations in cleared swaps customer
      segregated accounts
      A. Cash
      **8,075,976,300** [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)
         **5,561,430,736** [8650]
   9. Net settlement from (to) derivatives clearing organizations
      **121,627,719** [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)
      **15,815,507,606** [8720]
   14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from
       line 13)
      **163,615,078** [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
      **71,615,078** [8770]