WINJAMMER FILING

INITIAL
End Date: 11/8/2018
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/9/2018
Name of Company

Morgan Stanley & Co. LLC

Contact Name

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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 %.

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 %.

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 %.

Attach supporting documents
**INITIAL**
**End Date:** 11/8/2018
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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 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   a. **Cash**
   b. **Securities (at market)**

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**

3. **Exchange traded options**
   a. Market value of open option contracts purchased on a foreign board of trade 32,050,672 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -29,137,501 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   Less: amount offset by customer owned securities -146,048,180 [7352] 2,370,478 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

8. **Funds Deposited in Separate Regulation 30.7 Accounts**
   a. **Cash in banks**
   b. **Securities**
   c. **Equities with registered futures commission merchants**
   d. **Amounts held by clearing organizations of foreign boards of trade**
   e. **Amounts held by members of foreign boards of trade**

9. **Amounts with other depositories designated by a foreign board of trade**

10. **Segregated funds on hand**

11. **Total funds in separate section 30.7 accounts**

12. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

13. **Management Target Amount for Excess funds in separate section 30.7 accounts**

14. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: \(13,253,546,617\) [7010]
   - B. Securities (at market): \(6,863,547,256\) [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - \(-2,918,060,579\) [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: \(362,174,354\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-529,491,405\) [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - \(17,031,716,243\) [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - \(910,845,223\) [7045]
   - Less: amount offset by customer securities
     - \(-909,533,044\) [7047]
     - \(1,312,179\) [7050]

6. Amount required to be segregated (add lines 4 and 5)
   - \(17,033,028,422\) [7060]

7. Deposited in segregated funds bank accounts
   - A. Cash: \(4,589,000,421\) [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): \(896,807,784\) [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: \(6,139,886,246\) [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): \(5,966,739,472\) [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - \(-66,373,151\) [7130]

10. Exchange traded options
    - A. Value of open long option contracts: \(362,174,354\) [7132]
    - B. Value of open short option contracts: \(-529,491,405\) [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: \(6,949,596\) [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)
    - \(17,365,693,317\) [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - \(332,664,895\) [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
    - \(52,664,895\) [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 4,757,365,129 [8500]
   B. Securities (at market) 5,919,121,433 [8510]

2. Net unrealized profit (loss) in open cleared swaps 5,055,141,454 [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) 15,731,628,016 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 82,891,189 [8560]
   Less: amount offset by customer owned securities -81,383,994 [8570] 1,507,195 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 15,733,135,211 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,075,904,293 [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) 354,517,117 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 7,763,601,324 [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) 5,564,604,316 [8650]

9. Net settlement from (to) derivatives clearing organizations 143,509,127 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 15,902,136,177 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 169,000,966 [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 77,000,966 [8770]