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End Date: 12/12/2018

Firm Name: Morgan Stanley & Co. LLC

Form: Daily Seg - FOCUS II

Submit Date: 12/13/2018
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

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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: 4,046,831,865 [7315]
   - B. Securities (at market): 2,024,868,512 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -948,741,403 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 5,708,882 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -6,625,511 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 5,122,042,345 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: 1,798,974 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 5,123,841,319 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,123,841,319 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 398,986,204 [7500]
   - B. Other banks qualified under Regulation 30.7: 915,034,768 [7520], 1,314,020,972 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 111,214,187 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560], 111,214,187 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 6,786,172 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 91,266 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615], 6,877,438 [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: 2,921,826,071 [7700]
   - B. Securities: 1,913,654,324 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -948,832,668 [7720]
   - D. Value of long option contracts: 5,708,882 [7730]
   - E. Value of short option contracts: -6,625,511 [7735], 3,885,731,098 [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: 5,317,843,695 [7770]


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: 54,002,376 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - Cash: $12,040,654,322 (7010)
   - Securities (at market): $6,537,260,736 (7020)

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - $-1,027,395,965 (7030)

3. Exchange traded options
   - Add market value of open option contracts purchased on a contract market:
     - $310,128,627 (7032)
   - Deduct market value of open option contracts granted (sold) on a contract market:
     - $-450,149,574 (7033)

4. Net equity (deficit) (add lines 1, 2 and 3)
   - $17,410,498,146 (7040)

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - $451,118,682 (7045)
   - Less: amount offset by customer securities:
     - $449,395,314 (7047)

6. Amount required to be segregated (add lines 4 and 5)
   - $17,412,221,514 (7060)

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   - Cash: $5,166,816,549 (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):
     - $561,503,549 (7090)

8. Margins on deposit with derivatives clearing organizations of contract markets
   - Cash: $6,427,474,309 (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):
     - $5,975,757,187 (7120)

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - $-256,407,942 (7130)

10. Exchange traded options
    - Value of open long option contracts:
      - $310,128,627 (7132)
    - Value of open short option contracts:
      - $-450,149,574 (7133)

11. Net equities with other FCMs
    - Net liquidating equity:
      - $9,040,782 (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
    - $0 (7150)

13. Total amount in segregation (add lines 7 through 12)
    - $17,744,163,487 (7180)

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - $331,941,973 (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
    - $51,941,973 (7198)
## 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: **8,224,469,350** [8500]
   - B. Securities (at market): **5,514,932,928** [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - **2,193,340,048** [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)**
   - **15,932,742,326** [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: **10,767,717** [8580]
   - **111,986,099** [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - **15,943,510,043** [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: **3,011,849,003** [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): **353,297,939** [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: **7,394,549,986** [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): **5,161,634,989** [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - **280,133,690** [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)**
    - **16,201,465,607** [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - **257,955,564** [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**
    - **165,955,564** [8770]