WINJAMMER FILING

INITIAL
End Date: 1/30/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/31/2019
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
  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
  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
  d. Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents
**INITIAL**
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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: 3,357,131,472 [7315]
   - B. Securities (at market): 2,091,891,690 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -264,663,375 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 5,900,183 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -6,742,291 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 5,183,517,679 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 56,137,900 [7352] 856,647 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 5,184,374,326 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,184,374,326 [7360]

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**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - B. Other banks qualified under Regulation 30.7: 1,295,131,353 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 138,248,448 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 138,248,448 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 6,400,548 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,158,825 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 7,559,373 [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: 2,249,003,462 [7700]
   - B. Securities: 1,953,643,242 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -265,822,200 [7720]
   - D. Value of long option contracts: 5,900,183 [7730]
   - E. Value of short option contracts: -6,742,291 [7735] 3,935,982,396 [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: 5,376,921,570 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 192,547,244 [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: 52,547,244 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 7,269,709,836 [7010]
   - **B. Securities (at market)**: 6,284,298,714 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 4,009,466,370 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 269,947,744 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -261,477,305 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 17,571,947,359 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities**: -288,443,863 [7047] 1,914,557 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 17,573,861,916 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 4,544,865,403 [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)**: 632,288,215 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 6,455,470,652 [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)**: 5,652,010,499 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 603,279,414 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 269,947,744 [7132]
    - **B. Value of open short option contracts**: -261,477,305 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 8,380,410 [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)**: 17,904,765,032 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 330,903,116 [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**: 50,903,116 [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**
     - 9,648,854,866 [8500]
   - **B. Securities (at market)**
     - 5,608,382,184 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 98,036,165 [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)**
   - 15,355,273,215 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 77,420,793 [8560]
   - Less: amount offset by customer owned securities
     - -75,748,417 [8570]
   - 1,672,376 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 15,356,945,591 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - 3,259,538,645 [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)**
     - 380,593,694 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 6,787,500,153 [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)**
     - 5,227,788,490 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -109,156,473 [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)**
    - 15,546,264,509 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 189,318,918 [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**
    - 97,318,918 [8770]