WINJAMMER FILING

INITIAL
End Date: 5/2/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/3/2019
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):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0
- Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents
**INITIAL**

**End Date:** 5/2/2019  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 5/3/2019

### 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:** $2,919,929,461 [7315]  
   - **B. Securities (at market):** $2,247,433,775 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** $129,344,899 [7325]

3. **Exchange traded options**  
   - a. Market value of open option contracts purchased on a foreign board of trade: $12,897,640 [7335]  
   - b. Market value of open contracts granted (sold) on a foreign board of trade: $10,685,686 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**  
   - $5,298,920,089 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**  
   - Less: amount offset by customer owned securities  
   - $108,113,684 [7351]  
   - $104,807,568 [7352]  
   - $3,306,116 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**  
   - $5,302,226,205 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**  
   - $5,302,226,205 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**  
   - A. Banks located in the United States: $430,977,559 [7500]  
   - B. Other banks qualified under Regulation 30.7: $516,728,904 [7520]  
     - $947,706,463 [7530]

2. **Securities**  
   - A. In safekeeping with banks located in the United States: $389,263,513 [7540]  
   - B. In safekeeping with other banks qualified under Regulation 30.7: $0 [7560]  
     - $389,263,513 [7570]

3. **Equities with registered futures commission merchants**  
   - A. Cash: $7,185,541 [7580]  
   - B. Securities: $7,590 [7590]  
   - C. Unrealized gain (loss) on open futures contracts: $-62,279 [7600]  
   - D. Value of long option contracts: $0 [7610]  
   - E. Value of short option contracts: $0 [7615]  
     - $7,123,262 [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: $2,157,614,404 [7700]  
   - B. Securities: $1,858,170,261 [7710]  
   - C. Unrealized gain (loss) on open futures contracts: $129,407,178 [7720]  
   - D. Value of long option contracts: $12,897,640 [7730]  
   - E. Value of short option contracts: $10,685,686 [7735]  
     - $4,147,403,797 [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**  
   - $5,491,497,035 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**  
   - $189,270,830 [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**  
    - $49,270,830 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: **8,220,098,464** [7010]
   - B. Securities (at market): **6,365,138,883** [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: **1,433,773,800** [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: **273,186,245** [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: **-222,126,631** [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: **16,070,070,761** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: **505,214,485** [7045]
   - Less: amount offset by customer securities: **-504,044,020** [7047] **1,170,465** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: **16,071,241,226** [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: **3,223,033,340** [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): **541,235,817** [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: **6,556,108,700** [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): **5,823,903,066** [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: **155,923,097** [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: **273,186,245** [7132]
    - B. Value of open short option contracts: **-222,126,631** [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: **6,426,378** [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)**: **16,357,690,012** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: **286,448,786** [7190]

15. **Management Target Amount for Excess funds in segregation**: **235,000,000** [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**: **51,448,786** [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: $13,196,876,072 [8500]
   - B. Securities (at market): $5,777,486,734 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: $-2,185,080,996 [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)**: $16,789,281,810 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -38,002,253 [8570]
   - 2,728,778 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $16,792,010,588 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $3,565,110,888 [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): $381,170,689 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $7,190,804,501 [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): $5,396,316,045 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: $374,147,567 [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)**: $16,907,549,690 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $115,539,102 [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**: $23,539,102 [8770]