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INITIAL
End Date: 5/21/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/22/2019
initial
end date: 5/21/2019
firm name: morgan stanley & co. llc
form: daily seg - focus ii
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daily segregation - cover page

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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**

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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: 3,242,317,911 [7315]
   - B. Securities (at market): 2,381,623,890 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -151,861,510 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 14,659,804 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -13,191,945 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,473,548,150 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 111,102,941 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 5,474,111,446 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,474,111,446 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 480,766,919 [7500]
   - B. Other banks qualified under Regulation 30.7: 287,999,390 [7520] 768,366,309 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 538,311,051 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 538,311,051 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 6,117,880 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -135,608 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 5,982,272 [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: 2,658,586,313 [7700]
   - B. Securities: 1,843,312,839 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -151,725,901 [7720]
   - D. Value of long option contracts: 14,659,804 [7730]
   - E. Value of short option contracts: -13,191,945 [7735] 4,351,641,110 [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**: 5,664,300,742 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 190,189,296 [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**: 50,189,296 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: $9,259,363,655 [7010]
   - **Securities (at market)**: $6,099,917,540 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $1,196,916,029 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $350,784,393 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -$259,795,188 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $16,647,186,429 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $297,974,778 [7045]
   - **Less: amount offset by customer securities**: -$297,247,899 [7047] **726,879** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: $16,647,913,308 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: $4,363,290,006 [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)**: $529,032,013 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $6,197,513,790 [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)**: $5,570,885,527 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $175,167,640 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: $350,784,393 [7132]
    - **B. Value of open short option contracts**: -$259,795,188 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $8,879,971 [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)**: $16,935,758,152 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $287,844,844 [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**: $52,844,844 [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 13,704,465,156 [8500]
   - B. Securities (at market) 5,971,033,973 [8510]

2. **Net unrealized profit (loss) in open cleared swaps** -3,481,633,934 [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)** 16,193,865,195 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 41,825,834 [8560]
   - Less: amount offset by customer owned securities -40,184,030 [8570] 1,641,804 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)** 16,195,506,999 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash 3,164,904,566 [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) 359,069,457 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash 6,981,778,509 [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) 5,611,964,516 [8650]

9. **Net settlement from (to) derivatives clearing organizations** 205,445,611 [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)** 16,323,162,659 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)** 35,655,660 [8770]

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**