WINJAMMER FILING

INITIAL
End Date: 7/4/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/5/2019
End Date: 7/4/2019
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

Contact Phone Number
212-276-0963

Contact Email Address
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
- a. Minimum dollar amount: N/A
- b. Minimum percentage of customer segregated funds required: 0%
- c. Dollar amount range between: 0 and 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: 235,000,000
- b. Minimum percentage of customer secured funds required: 0%
- c. Dollar amount range between: 0 and 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 and 0
- d. Percentage range of cleared swaps customer collateral required between: 0% and 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 2,718,701,978 [7315]
   - B. Securities (at market) 2,625,652,309 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 316,937,622 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade 13,132,687 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -10,198,231 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.) 5,664,226,365 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -149,572,763 [7352] 875,315 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,665,101,680 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,665,101,680 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States 241,440,056 [7500]
   - B. Other banks qualified under Regulation 30.7 348,398,145 [7520] 589,838,201 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States 844,205,232 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 844,205,232 [7570]

3. Equities with registered futures commission merchants
   - A. Cash 5,709,725 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 686,191 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 6,395,916 [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 2,315,712,110 [7700]
   - B. Securities 1,781,447,076 [7710]
   - C. Unrealized gain (loss) on open futures contracts 316,251,431 [7720]
   - D. Value of long option contracts 13,132,687 [7730]
   - E. Value of short option contracts -10,198,231 [7735] 4,416,345,073 [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 5,856,784,422 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 191,682,742 [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 51,682,742 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 6,109,959,691 [7010]
   B. Securities (at market) 5,940,954,162 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 5,090,409,155 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 547,319,466 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -338,450,110 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 17,350,192,364 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 197,219,830 [7045]
   Less: amount offset by customer securities -195,528,806 [7047] 1,691,024 [7050]

6. Amount required to be segregated (add lines 4 and 5) 17,351,883,388 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 5,132,313,596 [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) 588,464,963 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 6,209,744,636 [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) 5,352,489,199 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 143,386,539 [7130]

10. Exchange traded options
    A. Value of open long option contracts 547,319,466 [7132]
    B. Value of open short option contracts -338,450,110 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 5,747,894 [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) 17,641,016,183 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 289,132,795 [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 Excess 54,132,795 [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: \(18,279,862,028\) [8500]
   - B. Securities (at market): \(6,207,649,180\) [8510]

2. **Net unrealized profit (loss)** in open cleared swaps
   - \(-7,746,900,857\) [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)
   - \(16,740,610,351\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(88,735,520\) [8560]
   - Less: amount offset by customer owned securities: \(-87,169,827\) [8570] \(1,565,693\) [8580]

6. **Amount required to be segregated for cleared swaps customers** (add lines 4 and 5)
   - \(16,742,176,044\) [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(3,212,301,370\) [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): \(259,178,932\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(8,282,494,403\) [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): \(5,948,470,248\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - \(-252,648,472\) [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)
    - \(17,449,796,481\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation** (subtract line 6 from line 13)
    - \(707,620,437\) [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**
    - \(615,620,437\) [8770]