WINJAMMER FILING

INITIAL
End Date: 7/30/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/31/2019
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):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 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 and 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 and 0
- 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 2,617,857,742 [7315]
   B. Securities (at market) 2,500,731,750 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 185,648,290 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 17,122,466 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -16,342,790 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 5,305,017,491 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -211,635,139 [7352] 1,048,033 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,306,065,491 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,306,065,491 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 263,099,226 [7500]
   B. Other banks qualified under Regulation 30.7 423,273,256 [7520] 686,372,482 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 865,851,629 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 865,851,629 [7570]

3. Equities with registered futures commission merchants
   A. Cash 6,479,592 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 994,932 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 7,474,524 [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 2,116,976,026 [7700]
   B. Securities 1,634,880,121 [7710]
   C. Unrealized gain (loss) on open futures contracts 184,653,358 [7720]
   D. Value of long option contracts 17,122,466 [7730]

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 5,496,987,816 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
   Page 1 from Line 8) 190,922,325 [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 50,922,325 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 7,531,943,924 [7010]
   - B. Securities (at market): 6,080,975,230 [7020]
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,006,261,083 [7030]
3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 635,231,155 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -555,253,272 [7033]
4. **Net equity (deficit) (add lines 1, 2 and 3)**: 16,699,158,120 [7040]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 235,486,219 [7045]
   - Less: amount offset by customer securities: -233,744,233 [7047] 1,741,986 [7050]
6. **Amount required to be segregated (add lines 4 and 5)**: 16,700,900,106 [7060]
7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts:
     - A. Cash: 4,093,893,442 [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): 675,391,089 [7090]
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 6,647,533,523 [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): 5,405,584,141 [7120]
9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 71,219,740 [7130]
10. **Exchange traded options**
    - A. Value of open long option contracts: 635,231,155 [7132]
    - B. Value of open short option contracts: -555,253,272 [7133]
11. **Net equities with other FCMs**
    - A. Net liquidating equity: 12,715,805 [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)**: 16,986,315,623 [7180]
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 285,415,517 [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: 50,415,517 [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: 18,313,607,477 [8500]
   - B. Securities (at market): 6,755,310,176 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   - (-6,984,162,856) [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)
   - 18,084,754,797 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities
   - 14,243,756 [8560]
     - -13,166,062 [8570] 1,077,694 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - 18,085,832,491 [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 3,296,049,771 [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): 341,852,680 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 8,490,973,252 [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): 6,413,457,496 [8650]

9. Net settlement from (to) derivatives clearing organizations
   - 37,277,626 [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)
    - 18,579,610,825 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - 493,778,334 [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
    - 401,778,334 [8770]