

**WINJAMMER FILING**

**INITIAL**

**End Date:7/18/2018**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:7/19/2018**

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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

**Ikram.shah@morganstanley.com**

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%.

**280,000,000**

**0**

**0 0**

**0 0**

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%.

**140,000,000**

**0**

**0 0**

**0 0**

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%.

**92,000,000**

**0**

**0 0**

**0 0**

Attach supporting documents

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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 | <b>0</b> [7305]                                       |
| 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers  |   |
| A. Cash   | <b>3,382,940,506</b> [7315]                           |
| B. Securities (at market)   | <b>2,160,013,580</b> [7317]                           |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  | <b>-512,263,557</b> [7325]                            |
| 3. Exchange traded options  |   |
| a. Market value of open option contracts purchased on a foreign board of trade  | <b>31,126,748</b> [7335]                              |
| b. Market value of open contracts granted (sold) on a foreign board of trade  | <b>-27,432,306</b> [7337]                             |
| 4. Net equity (deficit) (add lines 1. 2. and 3.)  | <b>5,034,384,971</b> [7345]                           |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount  | <b>204,085,524</b> [7351]                             |
| Less: amount offset by customer owned securities  | <b>-202,741,640</b> [7352] <b>1,343,884</b> [7354]    |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  | <b>5,035,728,855</b> [7355]                           |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | <b>5,035,728,855</b> [7360]                           |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1. Cash in banks  |   |
| A. Banks located in the United States   | <b>637,980,590</b> [7500]                             |
| B. Other banks qualified under Regulation 30.7  | <b>473,088,385</b> [7520] <b>1,111,068,975</b> [7530] |
| 2. Securities   |   |
| A. In safekeeping with banks located in the United States   | <b>84,982,304</b> [7540]                              |
| B. In safekeeping with other banks qualified under Regulation 30.7  | <b>0</b> [7560] <b>84,982,304</b> [7570]              |
| 3. Equities with registered futures commission merchants  |   |
| A. Cash   | <b>6,245,455</b> [7580]                               |
| B. Securities   | <b>0</b> [7590]                                       |
| C. Unrealized gain (loss) on open futures contracts   | <b>-316,650</b> [7600]                                |
| D. Value of long option contracts   | <b>0</b> [7610]                                       |
| E. Value of short option contracts  | <b>0</b> [7615] <b>5,928,805</b> [7620]               |
| 4. Amounts held by clearing organizations of foreign boards of trade  |   |
| A. Cash   | <b>0</b> [7640]                                       |
| B. Securities   | <b>0</b> [7650]                                       |
| C. Amount due to (from) clearing organization - daily variation   | <b>0</b> [7660]                                       |
| D. Value of long option contracts   | <b>0</b> [7670]                                       |
| E. Value of short option contracts  | <b>0</b> [7675] <b>0</b> [7680]                       |
| 5. Amounts held by members of foreign boards of trade   |   |
| A. Cash   | <b>2,455,821,396</b> [7700]                           |
| B. Securities   | <b>2,075,031,276</b> [7710]                           |
| C. Unrealized gain (loss) on open futures contracts   | <b>-511,946,907</b> [7720]                            |
| D. Value of long option contracts   | <b>31,126,748</b> [7730]                              |
| E. Value of short option contracts  | <b>-27,432,306</b> [7735] <b>4,022,600,207</b> [7740] |
| 6. Amounts with other depositories designated by a foreign board of trade   | <b>0</b> [7760]                                       |
| 7. Segregated funds on hand   | <b>0</b> [7765]                                       |
| 8. Total funds in separate section 30.7 accounts  | <b>5,224,580,291</b> [7770]                           |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)  | <b>188,851,436</b> [7380]                             |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts   | <b>140,000,000</b> [7780]                             |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target  | <b>48,851,436</b> [7785]                              |

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>11,243,482,082</u></b> [7010]                            |
|     | B. Securities (at market)   | <b><u>5,641,695,922</u></b> [7020]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-24,664,763</u></b> [7030]                               |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>393,643,927</u></b> [7032]                               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-549,232,835</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>16,704,924,333</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>255,009,984</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-254,590,038</u></b> [7047] <b><u>419,946</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>16,705,344,279</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>5,238,016,053</u></b> [7070]                             |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>438,836,124</u></b> [7090]                               |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>6,250,769,214</u></b> [7100]                             |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>5,202,859,798</u></b> [7120]                             |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>48,736,278</u></b> [7130]                                |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>393,643,927</u></b> [7132]                               |
|     | B. Value of open short option contracts   | <b><u>-549,232,835</u></b> [7133]                              |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>12,740,138</u></b> [7140]                                |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]   |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]   |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>17,036,368,697</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>331,024,418</u></b> [7190]                               |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>280,000,000</u></b> [7194]                               |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>51,024,418</u></b> [7198]                                |

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**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  | <u>7,143,810,265</u> [8500]                       |
| B. Securities (at market)  | <u>6,357,922,452</u> [8510]                       |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>3,513,338,500</u> [8520]                       |
| 3. Cleared swaps options   |   |
| A. Market value of open cleared swaps option contracts purchased   | <u>0</u> [8530]                                   |
| B. Market value of open cleared swaps option contracts granted (sold)  | <u>0</u> [8540]                                   |
| 4. Net Equity (deficit) (add lines 1, 2, and 3)  | <u>17,015,071,217</u> [8550]                      |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>79,505,312</u> [8560]                          |
| Less: amount offset by customer owned securities   | <u>-77,902,383</u> [8570] <u>1,602,929</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>17,016,674,146</u> [8590]                      |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |   |
| A. Cash  | <u>2,219,810,286</u> [8600]                       |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u> [8610]                                   |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>235,089,518</u> [8620]                         |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
| A. Cash  | <u>8,470,233,184</u> [8630]                       |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u> [8640]                                   |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>6,122,832,934</u> [8650]                       |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>87,384,946</u> [8660]                          |
| 10. Cleared swaps options  |   |
| A. Value of open cleared swaps long option contracts   | <u>0</u> [8670]                                   |
| B. Value of open cleared swaps short option contracts  | <u>0</u> [8680]                                   |
| 11. Net equities with other FCMs   |   |
| A. Net liquidating equity  | <u>0</u> [8690]                                   |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u> [8700]                                   |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>0</u> [8710]                                   |
| 12. Cleared swaps customer funds on hand   |   |
| A. Cash  | <u>0</u>  |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u>  |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>0</u> [8715]                                   |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <u>17,135,350,868</u> [8720]                      |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>118,676,722</u> [8730]                         |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <u>92,000,000</u> [8760]                          |
| 16. Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management                                       | <u>26,676,722</u> [8770]                          |