

**WINJAMMER FILING**

**INITIAL**

**End Date:11/5/2018**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:11/6/2018**

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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 | <u>0</u> [7305]                                       |
| 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers  |   |
| A. Cash   | <u>3,464,731,515</u> [7315]                           |
| B. Securities (at market)   | <u>2,310,608,039</u> [7317]                           |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  | <u>-750,291,079</u> [7325]                            |
| 3. Exchange traded options  |   |
| a. Market value of open option contracts purchased on a foreign board of trade  | <u>32,610,809</u> [7335]                              |
| b. Market value of open contracts granted (sold) on a foreign board of trade  | <u>-30,111,068</u> [7337]                             |
| 4. Net equity (deficit) (add lines 1. 2. and 3.)  | <u>5,027,548,216</u> [7345]                           |
| 5. Account liquidating to a deficit and account with a debit balances - gross amount  | <u>174,356,441</u> [7351]                             |
| Less: amount offset by customer owned securities  | <u>-170,787,148</u> [7352] <u>3,569,293</u> [7354]    |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  | <u>5,031,117,509</u> [7355]                           |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | <u>5,031,117,509</u> [7360]                           |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1. Cash in banks  |   |
| A. Banks located in the United States   | <u>493,447,478</u> [7500]                             |
| B. Other banks qualified under Regulation 30.7  | <u>727,324,330</u> [7520] <u>1,220,771,808</u> [7530] |
| 2. Securities   |   |
| A. In safekeeping with banks located in the United States   | <u>172,901,238</u> [7540]                             |
| B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>172,901,238</u> [7570]             |
| 3. Equities with registered futures commission merchants  |   |
| A. Cash   | <u>7,014,837</u> [7580]                               |
| B. Securities   | <u>0</u> [7590]                                       |
| C. Unrealized gain (loss) on open futures contracts   | <u>-67,395</u> [7600]                                 |
| D. Value of long option contracts   | <u>0</u> [7610]                                       |
| E. Value of short option contracts  | <u>0</u> [7615] <u>6,947,442</u> [7620]               |
| 4. Amounts held by clearing organizations of foreign boards of trade  |   |
| A. Cash   | <u>0</u> [7640]                                       |
| B. Securities   | <u>0</u> [7650]                                       |
| C. Amount due to (from) clearing organization - daily variation   | <u>0</u> [7660]                                       |
| D. Value of long option contracts   | <u>0</u> [7670]                                       |
| E. Value of short option contracts  | <u>0</u> [7675] <u>0</u> [7680]                       |
| 5. Amounts held by members of foreign boards of trade   |   |
| A. Cash   | <u>2,430,909,184</u> [7700]                           |
| B. Securities   | <u>2,137,706,801</u> [7710]                           |
| C. Unrealized gain (loss) on open futures contracts   | <u>-750,223,683</u> [7720]                            |
| D. Value of long option contracts   | <u>32,610,809</u> [7730]                              |
| E. Value of short option contracts  | <u>-30,111,068</u> [7735] <u>3,820,892,043</u> [7740] |
| 6. Amounts with other depositories designated by a foreign board of trade   | <u>0</u> [7760]                                       |
| 7. Segregated funds on hand   | <u>0</u> [7765]                                       |
| 8. Total funds in separate section 30.7 accounts  | <u>5,221,512,531</u> [7770]                           |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)  | <u>190,395,022</u> [7380]                             |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts   | <u>140,000,000</u> [7780]                             |
| 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target  | <u>50,395,022</u> [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>14,304,204,952</u></b> [7010]                              |
|     | B. Securities (at market)   | <b><u>6,799,974,539</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-3,412,582,013</u></b> [7030]                              |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>360,738,366</u></b> [7032]                                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-485,542,572</u></b> [7033]                                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>17,566,793,272</u></b> [7040]                              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>645,169,118</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-643,218,649</u></b> [7047] <b><u>1,950,469</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>17,568,743,741</u></b> [7060]                              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>5,243,349,245</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>631,281,552</u></b> [7090]                                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>5,850,269,990</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>6,168,692,987</u></b> [7120]                               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>115,187,240</u></b> [7130]                                 |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>360,738,366</u></b> [7132]                                 |
|     | B. Value of open short option contracts   | <b><u>-485,542,572</u></b> [7133]                                |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>7,047,022</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>17,891,023,830</u></b> [7180]                              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>322,280,089</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>42,280,089</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  | <b><u>5,025,833,643</u></b> [8500]                              |
| B. Securities (at market)  | <b><u>5,734,398,447</u></b> [8510]                              |
| 2. Net unrealized profit (loss) in open cleared swaps  | <b><u>4,767,977,651</u></b> [8520]                              |
| 3. Cleared swaps options   |   |
| A. Market value of open cleared swaps option contracts purchased   | <b><u>0</u></b> [8530]  |
| B. Market value of open cleared swaps option contracts granted (sold)  | <b><u>0</u></b> [8540]  |
| 4. Net Equity (deficit) (add lines 1, 2, and 3)  | <b><u>15,528,209,741</u></b> [8550]                             |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>94,050,579</u></b> [8560]                                 |
| Less: amount offset by customer owned securities   | <b><u>-92,683,484</u></b> [8570] <b><u>1,367,095</u></b> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>15,529,576,836</u></b> [8590]                             |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |   |
| A. Cash  | <b><u>1,845,574,008</u></b> [8600]                              |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>0</u></b> [8610]  |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>216,160,925</u></b> [8620]                                |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
| A. Cash  | <b><u>8,196,971,374</u></b> [8630]                              |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>0</u></b> [8640]  |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>5,518,237,522</u></b> [8650]                              |
| 9. Net settlement from (to) derivatives clearing organizations   | <b><u>-64,891,403</u></b> [8660]                                |
| 10. Cleared swaps options  |   |
| A. Value of open cleared swaps long option contracts   | <b><u>0</u></b> [8670]  |
| B. Value of open cleared swaps short option contracts  | <b><u>0</u></b> [8680]  |
| 11. Net equities with other FCMs   |   |
| A. Net liquidating equity  | <b><u>0</u></b> [8690]  |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>0</u></b> [8700]  |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>0</u></b> [8710]  |
| 12. Cleared swaps customer funds on hand   |   |
| A. Cash  | <b><u>0</u></b>   |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>0</u></b>   |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>0</u></b> [8715]  |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <b><u>15,712,052,426</u></b> [8720]                             |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <b><u>182,475,590</u></b> [8730]                                |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <b><u>92,000,000</u></b> [8760]                                 |
| 16. Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management                                       | <b><u>90,475,590</u></b> [8770]                                 |