

**WINJAMMER FILING**

**INITIAL**

**End Date:6/18/2019**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:6/19/2019**

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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

**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%.

**235,000,000**

**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

- 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
  - A. Cash **3,053,232,615** [7315]
  - B. Securities (at market) **2,602,102,411** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-13,401,355** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **16,498,230** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-12,255,916** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **5,646,175,985** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **165,176,873** [7351]  
Less: amount offset by customer owned securities **-164,727,206** [7352] **449,667** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **5,646,625,652** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **5,646,625,652** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **242,262,456** [7500]
  - B. Other banks qualified under Regulation 30.7 **335,589,324** [7520] **577,851,780** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **756,807,910** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **756,807,910** [7570]
- 3. Equities with registered futures commission merchants
  - A. Cash **4,608,205** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **434,444** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **5,042,649** [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 **2,706,048,347** [7700]
  - B. Securities **1,845,294,501** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-13,835,798** [7720]
  - D. Value of long option contracts **16,498,230** [7730]
  - E. Value of short option contracts **-12,255,916** [7735] **4,541,749,364** [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 **5,881,451,703** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **234,826,051** [7380]
- 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 **94,826,051** [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>7,548,903,516</u></b> [7010]
	B. Securities (at market)	<b><u>5,933,937,344</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>3,163,629,934</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>493,467,815</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-353,066,655</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>16,786,871,954</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>206,323,871</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-205,309,448</u></b> [7047] <b><u>1,014,423</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>16,787,886,377</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>4,934,539,008</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>597,417,828</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>5,980,279,770</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>5,336,519,516</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>78,108,556</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>493,467,815</u></b> [7132]
	B. Value of open short option contracts	<b><u>-353,066,655</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>7,838,284</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>17,075,104,122</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>287,217,745</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>235,000,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>52,217,745</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>17,530,762,333</u> [8500]
	B. Securities (at market)	<u>6,124,238,717</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>-7,172,461,120</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>16,482,539,930</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>61,822,454</u> [8560]
	Less: amount offset by customer owned securities	<u>-60,932,835</u> [8570] <u>889,619</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>16,483,429,549</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts	
	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>2,955,455,807</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>275,230,884</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>8,137,722,482</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>5,849,007,833</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-144,342,567</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 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>17,073,074,439</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>589,644,890</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 segregated accounts over (under) Management	<u>497,644,890</u> [8770]