

**WINJAMMER FILING**

**INITIAL**

**End Date:11/29/2018**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:11/30/2018**

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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

**280,000,000**

b. Minimum percentage of customer segregated funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer segregated funds required between:% and%.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**140,000,000**

b. Minimum percentage of customer secured funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer secured funds required between:% and%.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**92,000,000**

b. Minimum percentage of cleared swaps customer collateral required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between:% and%.

**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>3,789,053,845</u> [7315]                           |
|     | B. Securities (at market)   | <u>2,096,709,733</u> [7317]                           |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade   | <u>-1,014,995,803</u> [7325]                          |
| 3.  | Exchange traded options   |   |
|     | a. Market value of open option contracts purchased on a foreign board of trade  | <u>17,113,797</u> [7335]                              |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade  | <u>-18,330,132</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>4,869,551,440</u> [7345]                           |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount   | <u>173,122,856</u> [7351]                             |
|     | Less: amount offset by customer owned securities  | <u>-171,566,552</u> [7352] <u>1,556,304</u> [7354]    |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)   | <u>4,871,107,744</u> [7355]                           |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  | <u>4,871,107,744</u> [7360]                           |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>374,649,489</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7  | <u>830,974,629</u> [7520] <u>1,205,624,118</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>43,530,674</u> [7540]                              |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>43,530,674</u> [7570]              |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <u>6,896,267</u> [7580]                               |
|     | B. Securities   | <u>0</u> [7590]                                       |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>305,158</u> [7600]                                 |
|     | D. Value of long option contracts   | <u>0</u> [7610]                                       |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>7,201,425</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>2,769,067,577</u> [7700]                           |
|     | B. Securities   | <u>2,053,179,059</u> [7710]                           |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-1,015,300,961</u> [7720]                          |
|     | D. Value of long option contracts   | <u>17,113,797</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-18,330,132</u> [7735] <u>3,805,729,340</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>5,062,085,557</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>190,977,813</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>50,977,813</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>12,404,610,009</u></b> [7010]                            |
|     | B. Securities (at market)   | <b><u>6,505,943,557</u></b> [7020]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-1,601,280,817</u></b> [7030]                            |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>358,447,854</u></b> [7032]                               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-475,273,042</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>17,192,447,561</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>264,496,694</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-264,005,618</u></b> [7047] <b><u>491,076</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>17,192,938,637</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>4,930,858,354</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>471,894,332</u></b> [7090]                               |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>6,130,314,657</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>6,034,049,225</u></b> [7120]                             |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>69,174,943</u></b> [7130]                                |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>358,447,854</u></b> [7132]                               |
|     | B. Value of open short option contracts   | <b><u>-475,273,042</u></b> [7133]                              |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>5,913,842</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>17,525,380,165</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>332,441,528</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>52,441,528</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>6,493,797,177</u> [8500]                       |
| B. Securities (at market)  | <u>5,600,372,204</u> [8510]                       |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>3,456,795,559</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>15,550,964,940</u> [8550]                      |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>76,703,350</u> [8560]                          |
| Less: amount offset by customer owned securities   | <u>-75,122,453</u> [8570] <u>1,580,897</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>15,552,545,837</u> [8590]                      |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |   |
| A. Cash  | <u>2,030,627,277</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>355,771,036</u> [8620]                         |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
| A. Cash  | <u>8,179,286,119</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>5,244,601,168</u> [8650]                       |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>-34,015,739</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>15,776,269,861</u> [8720]                      |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>223,724,024</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>131,724,024</u> [8770]                         |