

**WINJAMMER FILING**

**INITIAL**

**End Date:11/18/2019**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:11/19/2019**

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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                           | <u>0</u> [7305]                                 |
|    | A. Cash   | <u>2,551,085,306</u> [7315]                     |
|    | B. Securities (at market)   | <u>2,275,663,112</u> [7317]                     |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>482,041,644</u> [7325]                       |
| 3. | Exchange traded options   |   |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>8,756,996</u> [7335]                         |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-10,961,850</u> [7337]                       |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>5,306,585,208</u> [7345]                     |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>70,427,479</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-69,760,873</u> [7352] <u>666,606</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>5,307,251,814</u> [7355]                     |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>5,307,251,814</u> [7360]                     |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>280,083,866</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7  | <u>572,378,795</u> [7520] <u>852,462,661</u> [7530]   |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>450,022,223</u> [7540]                             |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>450,022,223</u> [7570]             |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <u>8,608,806</u> [7580]                               |
|     | B. Securities   | <u>0</u> [7590]                                       |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-1,227,570</u> [7600]                              |
|     | D. Value of long option contracts   | <u>0</u> [7610]                                       |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>7,381,236</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>1,881,446,858</u> [7700]                           |
|     | B. Securities   | <u>1,825,640,890</u> [7710]                           |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>483,269,215</u> [7720]                             |
|     | D. Value of long option contracts   | <u>8,756,996</u> [7730]                               |
|     | E. Value of short option contracts  | <u>-10,961,850</u> [7735] <u>4,188,152,109</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>5,498,018,229</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>190,766,415</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>50,766,415</u> [7785]                              |

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>10,586,244,977</u> [7010]                     |
|     | B. Securities (at market)   | <u>6,473,896,956</u> [7020]                      |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-224,609,804</u> [7030]                       |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>364,751,711</u> [7032]                        |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-270,731,867</u> [7033]                       |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>16,929,551,973</u> [7040]                     |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>411,538,213</u> [7045]                        |
|     | Less: amount offset by customer securities  | <u>-410,904,435</u> [7047] <u>633,778</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>16,930,185,751</u> [7060]                     |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>4,317,271,337</u> [7070]                      |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7080]                                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>636,660,484</u> [7090]                        |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>6,283,002,827</u> [7100]                      |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7110]                                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>5,837,236,472</u> [7120]                      |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>38,090,524</u> [7130]                         |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>364,751,711</u> [7132]                        |
|     | B. Value of open short option contracts   | <u>-270,731,867</u> [7133]                       |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>10,656,731</u> [7140]                         |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7160]                                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7170]                                  |
| 12. | Segregated funds on hand  | <u>0</u> [7150]                                  |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>17,216,938,219</u> [7180]                     |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>286,752,468</u> [7190]                        |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>235,000,000</u> [7194]                        |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <u>51,752,468</u> [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>19,990,161,509</u></b> [8500]   |
|                                     | B. Securities (at market) <b><u>9,029,744,910</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-8,158,425,592</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>20,861,480,827</u></b> [8550]  |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>61,965,339</u></b> [8560]                 |
|                                     | Less: amount offset by customer owned securities <b><u>-60,465,169</u></b> [8570] <b><u>1,500,170</u></b> [8580]                  |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>20,862,980,997</u></b> [8590]              |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts   |
|                                     | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b><u>3,751,876,318</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>15,782,954</u></b> [8620]             |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                          |
|                                     | A. Cash <b><u>9,037,121,646</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>9,013,961,956</u></b> [8650]          |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>-304,536,890</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 0</u></b> [8715]                    |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>21,514,205,984</u></b> [8720]                   |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>651,224,987</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>559,224,987</u></b> [8770] |