## WINJAMMER FILING

INITIAL End Date:12/26/2019 Firm Name:Morgan Stanley & Co. LLC Form:Daily Seg - FOCUS II Submit Date:12/27/2019 INITIAL End Date:12/26/2019 Firm Name:Morgan Stanley & Co. LLC Form:Daily Seg - FOCUS II Submit Date:12/27/2019 Daily Segregation - Cover Page

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Name of Company	Morgan Stanley & Co. LLC				
Contact Name	Ikram Shah				
Contact Phone Number	<u>212-276-0963</u>				
Contact Email Address	lkram.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%.	<u>235,000,000</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u>				
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%.	<u>140,000,000</u> 0 0 0 <u>0</u> 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%.	<u>92,000,000</u> 0 0 0 0 0				

Attach supporting documents

## INITIAL End Date:12/26/2019 Firm Name:Morgan Stanley & Co. LLC Form:Daily Seg - FOCUS II Submit Date:12/27/2019 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	<u>0</u> [7305]
	government or a rule of a self-regulatory organization authorized thereunder	<u>•</u> [::::::]
1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
	A. Cash	<b>3 104 533 901</b> [7315]
		<u>3,104,523,891</u> [7315]
2	B. Securities (at market)	<b>2,268,548,521</b> [7317]
2. 3.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>62,432,023</u> [7325]
э.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>4,883,657</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-8,403,501</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>5,431,984,591</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>65,965,620</u> [7351]
-	Less: amount offset by customer owned securities	<u>-65,560,381</u> [7352] <u>405,239</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity	<u>5,432,389,830</u> [7355]
	Method (add lines 4 and 5)	
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line	<u>5,432,389,830</u> [7360]
	6.	
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b>547,593,772</b> [7500]
	B. Other banks qualified under Regulation 30.7	431,544,877 [7520] 979,138,649
		[7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b>237,525,084</b> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>237,525,084</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>7,471,466</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	4,121,669 [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<b>0</b> [7615] <b><u>11,593,135</u> [7620]</b>
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	<b>0</b> [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	
0.	A. Cash	<u>2,309,249,941</u> [7700]
	B. Securities	<b>2,031,023,437</b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>58,310,354</u> [7720]
	D. Value of long option contracts	4,883,657 [7730]
	E. Value of short option contracts	<u>-8,403,501</u> [7735] <u>4,395,063,888</u>
6.	Amounts with other denositories designated by a farsign beard of trade	[7740] <b>0</b> [7760]
о. 7.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
	Segregated funds on hand	<u>0</u> [7765]
8. 0	Total funds in separate section 30.7 accounts	5,623,320,756 [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement	<u>190,930,926</u> [7380]
40	Page 1 from Line 8)	
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>50,930,926</u> [7785]

INITAL         End Date: 1228/2019         Firm Name:Morgan Stanley & Co. LLC         Form:Daily Sog-FOCUIREMENTS(Section 4d(2) of the CEAct)         Submit Date: 1227/2019         Daily Segregation - Segregation Statement         SECRECATION RECOUREMENTS(Section 4d(2) of the CEAct)         1.       Net ledger balance         A. Cash       10.527,296.800 [7010]         B. Securities (at market)       5.336.585.555 [7020]         2.       Net unreality (dicas) in open futures contracts traded on a contract market       207.149.683 [7032]         2.       Net unreality (dicab) (add lines 1, 2 and 3)       17.055.286.4685 [7040]         3.       Acdat market value of open option contracts granted (sold) on a contract market       227.049.258 [7033]         4.       Net equity (dicfict) (add lines 1, 2 and 3)       17.055.226.408 [7045]         5.       Account liquidating to a defoit and accounts with       222.899.068 [7045]         6.       Amount required to be segregated (add lines 4 and 5)       17.055.224.268 [7070]         7.       Deposit in segregated funds bank accounts       4.450.556.203 [7070]         8.       Securities representing investments of customers' funds (at market)       17.050.224.268 [7080]         7.       Deposit with derivatives clearing organizations of contract markets       2.5179.498.285 [7130] </th <th></th> <th></th> <th></th>			
Firm Name-Morgan Stanley & Co. LLC         Form:Daily Seg-FOCUS II         Submit Data:122772019         Data:122772019         Bit Segregation - Segregation Statement         SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)         1.       Net ledger balance         A. Cash       6.336,585,555 (7020)         2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       701,326,905 (7030)         3.       Exchange traded options       207,149,683 (7032)         4.       Add market value of open option contracts granted (sold) on a contract market       207,149,683 (7042)         5.       Accounts liquidating to a deficit and accounts with       222,859,060 (7045)         Cess insount offset by customer securities       222,211,340 (17047) (557,720 (7050)         6.       Amount required to be segregated (add lines 4 and 5)       17,605,222,405 (7050)         7.       Deposited in segregated funds bank accounts       4,450,536,203 (7070)         8.       Securities representing investments of customers' funds (at market)       0 (7000)         C. Securities representing investments of customers' funds (at market)       0 (7100)         C. Securities representing investments of customers' funds (at market)       0 (7100)         C. Securities representing investments of customers' funds (at market)       0			
Form:Daily Seg - FOCUS II         Submit Date: 12/27/2019         Daily Segregation - Segregation Statement         SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)         1.       Net ledge balance         A. Cash       10,527,296,800 [7010]         B. Securities (at market)       5,336,6355,555 [7020]         2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       201,749,682 [7032]         3.       Exchange traded options       11,805,224,688 [7040]         4.       Net equity (definit) (add lines 1, 2 and 3)       12,809,600 [7040]         5.       Account liquidating to a deficit and accounts with       222,899,600 [7040]         4.       Net equity (definit) (add lines 1, 2 and 3)       12,805,906 [7040]         5.       Account liquidating to b deficit and accounts with       222,899,600 [7040]         6.       Amount required to be segregated (add lines 4 and 5)       17,605,922,405 [7030]         7.       Deposited in segregated funds bank accounts       4405,936,203 [7070]         8.       Securities representing investments of customers' funds (at market)       0 [7000]         C. Cash       44,038,696 [7120]       44,638,696 [7120]         8.       Securities representing investments of customers' funds (at market)       0 [7110]         C. Se			
Submit Date: 1227/2019           Daily Segregation - Segregation Statement           SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)           1.         Net ledger balance           A. Cash         5.538.635.555 [7020]           B. Securities (at market)         5.338.635.555 [7020]           2.         Net unrealized profit (loss) in open futures contracts traded on a contract market         201.328.909 [7030]           3.         Exchange traded options         201.328.630 [7043]           4.         Add market value of open option contracts granted (sold) on a contract market         207.149.683 [7032]           5.         Ackdange traded options         222.869.060 [7046]           6.         Net equity (deficit (ad dines 1, 2 and 3)         17.605.246.688 [7040]           7.         Deposited in segregated (add lines 4 and 5)         17.005.222.409 [7050]           7.         Deposited in segregated (add lines 4 and 5)         17.005.222.409 [7060]           7.         Deposited in segregated (add lines 4 and 5)         17.005.226.688 [7040]           8.         Margins on deposit with derivatives clearing organizations of contract market         21.458.689 [7070]           9.         Securities held for particular customers or option customers in lieu of cash (at 24.536.698 [7040]         24.55.536.203 [7070]           8.         Margins on deposit with der			
Baily Segregation - Segregation Statement           SEGREGATION REQUIREMINTS (Section 4d(2) of the CEAct)           1.         Net ledger balance           A. Cash         10.527.296,800 [7010]           B. Securities (at market)         6.336,835,655 [7020]           2.         Net unrealized profil (loss) in open futures contracts traded on a contract market         201,326,905 [7030]           3.         Exchange traded options         207,149,683 [7032]           4.         Net equity (deficit) (add lines 1, 2 and 3)         17.605,224,685 [7040]           5.         Accounts liquidating to a deficit and accounts with         222,869,060 [7045]           debit balances - gross amount         222,869,060 [7047]           1.         B. Securities representing investments of customers' funds (at market)         160,65,922,405 [7060]           7.         Deposited in segregated funds bank accounts         4.450,536,203 [7070]           8.         Securities netled for particular customers or option customers in lieu of cash (at market)         17.100[7.00]           8.         Margins on deposit with derivatives clearing organizations of customers in lieu of cash (at segregated funds bank accounts in lieu of cash (at market)         17.110]           8.         Securities neel of op anticular customers or option customers in lieu of cash (at market)         17.110]           8.         Secur			
SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)         1.       Net ledger balance         A. Cash       10.527.296.800 [7010]         B. Securities (at market)       6.338.585.555 [7020]         2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       201.326.905 [7030]         3.       Exchange traded options       207.149.683 [7032]         4.       Net equity (deficit) (add lines 1, 2 and 3)       245.094.258 [7033]         5.       Accounts liquidating to a deficit and accounts with       222.869.060 [7045]         1.       Less: amount offset by customer securities       222.869.060 [7045]         2.       Exercise representing investments of customers' funds (at market)       222.869.060 [7045]         6.       Ancount required to be segregated (add lines 4 and 5)       7.405.352.203 [7070]         7.       Deposited in segregated funds bank accounts       4.450.536.203 [7070]         8.       Securities representing investments of customers' funds (at market)       0 [7040]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       245.178.948 [7130]         10.       Exchange traded option       245.178.948 [7130]       217.100         11.       Exclusies held for particular customers or option customers in lieu of cash (at asket)       0 [7110]			
1.       Net ledger balance         A. Cash       10.527.296.800 [7010]         B. Securities (at market)       5.336.555.55 [7020]         2.       Net unrealized profit (loss) in open futures contracts traded on a contract market       201.326.905 [7030]         3.       Exchange traded options       701.326.905 [7030]         4.       Add market value of open option contracts granted (sold) on a contract market       307.149.683 [7032]         5.       Accounts liquidating to a deficit and accounts with       267.094.256 [7033]         1.       Less: amount offset by customer securities       222.869.060 [7047]         6.       Amount required tob be segregated (add lines 4 and 5)       17.605.322.405 [7070]         7.       Deposited in segregated funds bank accounts       4.450.536.203 [7077]         8.       Securities representing investments of customers' funds (at market)       0 [7080]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         8.       Securities representing investments of customers' funds (at market)       0 [7110]         9.       Net settlement from (to) derivatives clearing organizations of contract markets       245.178.940 [7130]         10.       Exchange traded option       307.149.683 [7132]       245.178.949 [7130]         11.       Net equities with	L		
A. Cash       10.527.296.800 [7010]         B. Securities (at market)       5.336.555 [7020]         2. Net unrealized profit (loss) in open futures contracts traded on a contract market       307.149.683 [7032]         3. Exchange traded options       201.326.5905 [7030]         3. Exchange traded option contracts purchased on a contract market       307.149.683 [7032]         4. Net equity (deficit) (add lines 1, 2 and 3)       17.605.264.685 [7040]         5. Accounts liquidating to a deficit and accounts with       222.869.060 [7045]         Less: amount offset by customer securities       -222.211.340 [7047] <u>657.720 [7050]</u> 6. Amount offset by customer securities       -222.211.340 [7047] <u>657.720 [7050]</u> 7. Deposited in segregated funds bank accounts       4.459.536.203 [7070]         8. Securities representing investments of customers' funds (at market)       0 [7060]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7100]         8. Margins on deposit with derivatives clearing organizations of contract markets       -A. Cash         A. Cash       6.812.236.400 [7100]         B. Securities representing investments of customers' funds (at market)       0 [7100]         C. Securities held for particular customers on option customers in lieu of cash (at market)       0 [7110]         B. Salue of open short option contracts       307.149.683 [71			
B. Securities (at market)       6.336.685.555 [7020]         2. Net unrealized profit (loss) in open futures contracts traded on a contract market       201.326.985.555 [7020]         3. Exchange traded options       307.149.683 [7032]         4. Add market value of open option contracts granted (sold) on a contract market       307.149.683 [7032]         5. Accounts liquidating to a deficit and accounts with debit balances - gross amount       222.869.060 [7045]         2. Less: amount offset by customer securities       222.365.060 [7040]         6. Amount required to be segregated (add lines 4 and 5)       17.605.246.685 [7040]         7. Deposited in segregated funds bank accounts       4.450.536.203 [7070]         8. Securities representing investments of customers' funds (at market)       0 [7040]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7040]         8. Securities representing investments of customers' funds (at market)       0 [7040]         9. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         9. Securities representing investments of customers' funds (at market)       0 [7110]         9. Securities representing investments of customers' funds (at market)       0 [7110]         9. Net settlement from (to) derivatives clearing organizations of contract markets       307.149.683 [7132]         10. Exchange traded options	1.	-	
<ul> <li>Net unrealized profit (loss) in open futures contracts traded on a contract market</li> <li>Exchange traded options</li> <li>A Add market value of open option contracts purchased on a contract market</li> <li>B. Deduct market value of open option contracts granted (sold) on a contract market</li> <li>Met equity (deficit) (add lines 1, 2 and 3)</li> <li>Accounts liquidating to a deficit and accounts with debit balances - gross amount</li> <li>Less: amount offset by customer securities</li> <li>Accounts liquidating to a deficit and accounts</li> <li>FUNDS IN SEGREGATED ACCOUNTS</li> <li>Deposited in segregated (add lines 4 and 5)</li> <li>FUNDS IN SEGREGATED ACCOUNTS</li> <li>A Cash</li> <li>Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Value of open short option contracts</li> <li>B. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities representing investments of customers' funds (at market)</li></ul>			
<ul> <li>Exchange traded options         <ul> <li>A. Add market value of open option contracts purchased on a contract market</li> <li>Deduct market value of open option contracts granted (sold) on a contract market</li> <li>267.094.258 [7033]</li> </ul> </li> <li>Net equity (deficit) (add lines 1, 2 and 3)</li> <li>Accounts liquidating to a deficit and accounts with             debit balances - gross amount             Less: amount offset by customer securities             222.899.060 [7045]             222.211.340 [7047] <u>657.720 [7050]             72050[7040]         </u></li> <li>Amount required to be segregated (add lines 4 and 5)             fUNDS IN SEGREGATED ACCOUNTS         </li> <li>Deposited in segregated funds bank accounts             A. Cash             4.450.536.203 [7070]             g. 568.0586 [7090]         </li> <li>Securities representing investments of customers' funds (at market)             g. [7080]             C. Securities held for particular customers or option customers in lieu of cash (at market)             g. [7110]             C. Securities held for particular customers or option customers in lieu of cash (at market)             g. [7110]             C. Securities held for particular customers or option customers in lieu of cash (at market)             g. [7110]             C. Securities held for particular customers or option customers in lieu of cash (at market)             g. [7110]             C. Securities held for particular customers or option customers in lieu of cash (at market)             g. [7110]             C. Securities held for particular customers or option customers in lieu of cash (at market)             g. Value of open short option contracts             A Cash             A. Cash             Securities representing investments of customers in lieu of cash (at market)             g. Value of open short option contracts             s. Securities representing investments of customeres' funds (</li></ul>	_		
A. Add market value of open option contracts purchased on a contract market       307.149.683 [7032]         B. Deduct market value of open option contracts granted (sold) on a contract market       267.094.258 [7033]         A. Ket equity (deficit) (add lines 1, 2, and 3)       267.094.258 [7040]         S. Accounts liquidating to a deficit and accounts with       222.869.060 [7045]         debit balances - gross amount       222.869.060 [7047]         Less: amount offset by customer securities       222.211,340 [7047] [557.720 [7050]         FUNDS IN SEGREGATED ACCOUNTS       222.211,340 [7047] [577.720 [7050]         T. Deposited in segregated (add lines 4 and 5)       17.605.922.405 [7060]         FUNDS IN SEGREGATED ACCOUNTS       4.450.536.203 [7070]         B. Securities representing investments of customers in lieu of cash (at market)       0 [7080]         C. Securities nelf for particular customers or option customers in lieu of cash (at market)       0 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         S. Securities representing investments of customers' funds (at market)       0 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         S. Securities representing investments of customers' funds			<u>701,326,905</u> [7030]
B. Deduct market value of open option contracts granted (sold) on a contract market       -267.094.258 [7033]         4. Net equity (deficit) (add lines 1, 2 and 3)       17.005.284.685 [7040]         5. Accounts liquidating to a deficit and accounts with debit balances - gross amount       222.869.060 [7045]         Less: amount offset by customer securities       -222.11.340 [7047] 657.720 [7050]         6. Amount required to be segregated (add lines 4 and 5)       17.605.922.405 [7060]         FUNDS IN SEGREGATED ACCOUNTS       17.605.922.405 [7070]         7. Deposited in segregated funds bank accounts       4.450.536.203 [7070]         A. Cash       4.450.636.696 [7090]         B. Securities representing investments of customers' funds (at market)       0 [7080]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7100]         B. Securities representing investments of customers' funds (at market)       0 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         B. Securities representing investments of customers' funds (at market)       0 [7110]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         Securities held for particular customers or option customers in lieu of cash (at market)       0 [7110]         Securities held for particular customers in lieu of cash (a	3.		
<ul> <li>Net equity (deficit) (add lines 1, 2 and 3)</li> <li>Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities</li> <li>222,869,060 [7045]</li> <li>222,869,060 [7047]</li> <li>222,869,060 [7047]</li> <li>222,869,060 [7047]</li> <li>222,869,060 [7047]</li> <li>222,805 [7060]</li> <li>Amount required to be segregated (add lines 4 and 5)</li> <li>T,605,922,405 [7060]</li> <li>FUNDS IN SEGREGATED ACCOUNTS</li> <li>Deposited in segregated funds bank accounts         <ul> <li>A. Cash</li> <li>A. Cash</li> <li>Securities representing investments of customers 'funds (at market)</li> <li>D[7080]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>D[7100]</li> <li>Securities representing investments of customers' funds (at market)</li> <li>D[7110]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>D[7110]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>D[7110]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>D[7110]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> </ul> </li> <li>Net settlement from (to) derivatives clearing organizations of contract markets</li> <li>A. Value of open long option contracts</li> <li>A. Value of open short option contracts</li> <li>A. Value of open short option contracts</li> <li>A. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities held for particular customers' funds (at market</li></ul>			
<ul> <li>Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities</li> <li>Amount required to be segregated (add lines 4 and 5)</li> <li>FUNDS IN SEGREGATED ACCOUNTS</li> <li>Deposited in segregated funds bank accounts</li> <li>A. Cash</li> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7080]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7100]</li> <li>G. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7110]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Margins on deposit with derivatives clearing organizations of contract markets</li> <li>A. Cash</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7110]</li> <li>Q. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Matue of open long option contracts</li> <li>A. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7160]</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> <li>Matue of open short option contracts</li> <li>A. Value of open short option contracts</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>Q [7160]</li> <li>C. Securities held for particular customers or op</li></ul>			
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<ol> <li>Net equities with other FCMs         <ul> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of customers' funds (at market)</li> <li>C. Securities held for particular customers or option customers in lieu of cash (at market)</li> </ul> </li> <li>Segregated funds on hand         <ul> <li>Total amount in segregation (add lines 7 through 12)</li> <li>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</li> <li>Management Target Amount for Excess funds in segregation</li> </ul> </li> </ol>		B. Value of open short option contracts	
B. Securities representing investments of customers' funds (at market)       0 [7160]         C. Securities held for particular customers or option customers in lieu of cash (at market)       0 [7170]         12. Segregated funds on hand       0 [7150]         13. Total amount in segregation (add lines 7 through 12)       17,891,573,685 [7180]         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       285,651,280 [7190]         15. Management Target Amount for Excess funds in segregation       235,000,000 [7194]	11	Net equities with other FCMs	
C. Securities held for particular customers or option customers in lieu of cash (at market) <b>0</b> [7170]12.Segregated funds on hand <b>0</b> [7150]13.Total amount in segregation (add lines 7 through 12) <b>17,891,573,685</b> [7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13) <b>285,651,280</b> [7190]15.Management Target Amount for Excess funds in segregation <b>235,000,000</b> [7194]		A. Net liquidating equity	<u>6,981,153</u> [7140]
market)12.Segregated funds on hand0 [7150]13.Total amount in segregation (add lines 7 through 12)17,891,573,685 [7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)285,651,280 [7190]15.Management Target Amount for Excess funds in segregation235,000,000 [7194]		B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
12.Segregated funds on hand <b>Q</b> [7150]13.Total amount in segregation (add lines 7 through 12) <b>17,891,573,685</b> [7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13) <b>285,651,280</b> [7190]15.Management Target Amount for Excess funds in segregation <b>235,000,000</b> [7194]		C. Securities held for particular customers or option customers in lieu of cash (at	<u>0</u> [7170]
13.Total amount in segregation (add lines 7 through 12)17,891,573,685 [7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)285,651,280 [7190]15.Management Target Amount for Excess funds in segregation235,000,000 [7194]		market)	
14.Excess (deficiency) funds in segregation (subtract line 6 from line 13) <b>285,651,280</b> [7190]15.Management Target Amount for Excess funds in segregation <b>235,000,000</b> [7194]	12	Segregated funds on hand	<u>0</u> [7150]
15. Management Target Amount for Excess funds in segregation 235,000,000 [7194]			<b>17,891,573,685</b> [7180]
			<b>285,651,280</b> [7190]
16. Excess (deficiency) funds in segregation over (under) Management Target Amount 50,651,280 [7198]			
	16	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>50,651,280</u> [7198]

Excess (deficiency) funds in segregation over (under) Management Target Amount 16. Excess

INITIAL End Date:12/26/2019 Firm Name:Morgan Stanley & Co. LLC Form:Daily Seg - FOCUS II Submit Date:12/27/2019 Daily Segregation - Swaps Statement

Management

	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>18,035,045,937</u> [8500]
	B. Securities (at market)	<u>8,674,677,376</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>-5,708,430,562</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>21,001,292,751</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>18,339,366</u> [8560]
	Less: amount offset by customer owned securities	- <b>17,280,584</b> [8570] <b>1,058,782</b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>21,002,351,533</u> [8590]
0.	Funds in Cleared Swaps Customer Segregated Accounts	<u></u> [0000]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b>4,006,675,503</b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>•,000,073,303</u> [0000] <u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>5,520,775</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	<u>3,320,773</u> [8820]
0.	segregated accounts	
	A. Cash	9 494 244 690 [9620]
		<u>8,484,241,680</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
9.	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	8,669,156,601 [8650]
	Net settlement from (to) derivatives clearing organizations	<u>40,794,853</u> [8660]
10.	Cleared swaps options	• [0070]
	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>o</u> [8700]
40	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)	21,206,389,412 [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b>204,037,879</b> [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	112,037,879 [8770]