

WINJAMMER FILING

AMENDMENT

End Date:11/21/2019

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Submit Date:11/25/2019

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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

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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 **2,669,575,206** [7315]
 - B. Securities (at market) **2,222,104,007** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **349,497,561** [7325]
- 3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **7,871,673** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-9,531,974** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **5,239,516,473** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **66,292,088** [7351]
Less: amount offset by customer owned securities **-65,856,168** [7352] **435,920** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **5,239,952,393** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **5,239,952,393** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
 - A. Banks located in the United States **317,728,081** [7500]
 - B. Other banks qualified under Regulation 30.7 **398,186,910** [7520] **715,914,991** [7530]
- 2. Securities
 - A. In safekeeping with banks located in the United States **397,926,872** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **397,926,872** [7570]
- 3. Equities with registered futures commission merchants
 - A. Cash **8,494,721** [7580]
 - B. Securities **0** [7590]
 - C. Unrealized gain (loss) on open futures contracts **-928,550** [7600]
 - D. Value of long option contracts **0** [7610]
 - E. Value of short option contracts **0** [7615] **7,566,171** [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 **2,178,724,106** [7700]
 - B. Securities **1,824,177,135** [7710]
 - C. Unrealized gain (loss) on open futures contracts **350,426,111** [7720]
 - D. Value of long option contracts **7,871,673** [7730]
 - E. Value of short option contracts **-9,531,974** [7735] **4,351,667,051** [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 **5,473,075,085** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **233,122,692** [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 **93,122,692** [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>10,294,940,633</u> [7010]
	B. Securities (at market)	<u>6,323,063,717</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>267,656,062</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>374,779,855</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-273,241,674</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>16,987,198,593</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>434,124,275</u> [7045]
	Less: amount offset by customer securities	<u>-433,969,364</u> [7047] <u>154,911</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>16,987,353,504</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,274,516,762</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>530,891,375</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>6,536,336,028</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>5,792,172,342</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>28,591,667</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>374,779,855</u> [7132]
	B. Value of open short option contracts	<u>-273,241,674</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>11,238,551</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>17,275,284,906</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>287,931,402</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	<u>52,931,402</u> [7198]
	Excess	

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Daily Segregation - Swaps StatementSTATEMENT 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>21,086,975,426</u> [8500]
	B. Securities (at market) <u>8,973,840,987</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>-8,662,296,111</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>21,398,520,302</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>90,830,622</u> [8560]
	Less: amount offset by customer owned securities <u>-74,642,996</u> [8570] <u>16,187,626</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>21,414,707,928</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>3,588,709,402</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>10,443,040</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>8,877,055,057</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>8,963,397,947</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>324,911,590</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>21,764,517,036</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>349,809,108</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>257,809,108</u> [8770]