

# WINJAMMER FILING

**INITIAL**

**End Date:12/19/2019**

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

**Form:Daily Seg - FOCUS II**

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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 235,000,000
- 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	<b>0</b> [7305]
1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<b>3,146,408,934</b> [7315]
	A. Cash	<b>2,406,557,853</b> [7317]
	B. Securities (at market)	<b>28,767,261</b> [7325]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b>5,337,060</b> [7335]
3.	Exchange traded options	<b>-6,045,715</b> [7337]
	a. Market value of open option contracts purchased on a foreign board of trade	<b>5,581,025,393</b> [7345]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<b>95,343,003</b> [7351]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<b>-94,608,283</b> [7352] <b>734,720</b> [7354]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b>5,581,760,113</b> [7355]
	Less: amount offset by customer owned securities	
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity	<b>5,581,760,113</b> [7360]
	Method (add lines 4 and 5)	
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	<b>563,134,125</b> [7500]
	A. Banks located in the United States	<b>340,548,224</b> [7520] <b>903,682,349</b> [7530]
2.	Securities	<b>367,933,963</b> [7540]
	A. In safekeeping with banks located in the United States	<b>0</b> [7560] <b>367,933,963</b> [7570]
3.	Equities with registered futures commission merchants	<b>7,193,228</b> [7580]
	A. Cash	<b>0</b> [7590]
	B. Securities	<b>1,607,124</b> [7600]
	C. Unrealized gain (loss) on open futures contracts	<b>0</b> [7610]
	D. Value of long option contracts	<b>0</b> [7615] <b>8,800,352</b> [7620]
	E. Value of short option contracts	
4.	Amounts held by clearing organizations of foreign boards of trade	<b>0</b> [7640]
	A. Cash	<b>0</b> [7650]
	B. Securities	<b>0</b> [7660]
	C. Amount due to (from) clearing organization - daily variation	<b>0</b> [7670]
	D. Value of long option contracts	<b>0</b> [7675] <b>0</b> [7680]
	E. Value of short option contracts	
5.	Amounts held by members of foreign boards of trade	<b>2,427,221,982</b> [7700]
	A. Cash	<b>2,038,623,891</b> [7710]
	B. Securities	<b>27,160,137</b> [7720]
	C. Unrealized gain (loss) on open futures contracts	<b>5,337,060</b> [7730]
	D. Value of long option contracts	<b>-6,045,715</b> [7735] <b>4,492,297,355</b> [7740]
	E. Value of short option contracts	
6.	Amounts with other depositories designated by a foreign board of trade	<b>0</b> [7760]
7.	Segregated funds on hand	<b>0</b> [7765]
8.	Total funds in separate section 30.7 accounts	<b>5,772,714,019</b> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b>190,953,906</b> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<b>140,000,000</b> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b>50,953,906</b> [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>11,262,047,315</u> [7010]
	B. Securities (at market)	<u>6,395,436,641</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>51,850,737</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>313,119,258</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-257,339,120</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>17,765,114,831</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>250,274,250</u> [7045]
	Less: amount offset by customer securities	<u>-249,675,012</u> [7047] <u>599,238</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>17,765,714,069</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,048,318,013</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>942,008,095</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>7,406,935,447</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>5,453,428,546</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>135,936,305</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>313,119,258</u> [7132]
	B. Value of open short option contracts	<u>-257,339,120</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>9,554,145</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>18,051,960,689</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>286,246,620</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>51,246,620</u> [7198]
	Excess	

**INITIAL****End Date:12/19/2019****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Submit Date:12/20/2019****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	<u>18,692,243,344</u> [8500]
	A. Cash	<u>8,662,722,430</u> [8510]
	B. Securities (at market)	<u>-6,343,706,383</u> [8520]
2.	Net unrealized profit (loss) in open cleared swaps	
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>21,011,259,391</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>51,471,584</u> [8560]
	Less: amount offset by customer owned securities	<u>-50,389,920</u> [8570] <u>1,081,664</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>21,012,341,055</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	<u>4,035,338,606</u> [8600]
	A. Cash	<u>0</u> [8610]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>2,940,426</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>8,715,239,826</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>8,659,782,004</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-201,731,853</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>21,211,569,009</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>199,227,954</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>107,227,954</u> [8770]