

**WINJAMMER FILING**

**INITIAL**

**End Date:1/6/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:1/7/2020**

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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
  - A. Cash **3,128,200,848** [7315]
  - B. Securities (at market) **2,179,968,267** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **52,765,721** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **2,570,812** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-5,339,392** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **5,358,166,256** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **131,720,896** [7351]  
Less: amount offset by customer owned securities **-131,208,293** [7352] **512,603** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **5,358,678,859** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **5,358,678,859** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **521,006,439** [7500]
  - B. Other banks qualified under Regulation 30.7 **487,210,231** [7520] **1,008,216,670** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **263,688,035** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **263,688,035** [7570]
- 3. Equities with registered futures commission merchants
  - A. Cash **7,562,484** [7580]
  - B. Securities **9,841,301** [7590]
  - C. Unrealized gain (loss) on open futures contracts **0** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **17,403,785** [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 **2,307,726,502** [7700]
  - B. Securities **1,916,280,232** [7710]
  - C. Unrealized gain (loss) on open futures contracts **42,924,420** [7720]
  - D. Value of long option contracts **2,570,812** [7730]
  - E. Value of short option contracts **-5,339,392** [7735] **4,264,162,574** [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 **5,553,471,064** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **194,792,205** [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 **54,792,205** [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>9,490,368,786</u></b> [7010]                               |
|     | B. Securities (at market)   | <b><u>6,130,259,455</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>1,712,585,837</u></b> [7030]                               |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>332,565,921</u></b> [7032]                                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-321,931,019</u></b> [7033]                                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>17,343,848,980</u></b> [7040]                              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>218,053,792</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-213,193,776</u></b> [7047] <b><u>4,860,016</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>17,348,708,996</u></b> [7060]                              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>3,965,033,194</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>750,867,321</u></b> [7090]                                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>7,340,811,604</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>5,379,392,134</u></b> [7120]                               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>184,182,369</u></b> [7130]                                 |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>332,565,921</u></b> [7132]                                 |
|     | B. Value of open short option contracts   | <b><u>-321,931,019</u></b> [7133]                                |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>4,887,351</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>17,635,808,875</u></b> [7180]                              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>287,099,879</u></b> [7190]                                 |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>235,000,000</u></b> [7194]                                 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>52,099,879</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  | <b><u>18,785,912,419</u></b> [8500]                             |
| B. Securities (at market)  | <b><u>8,763,944,094</u></b> [8510]                              |
| 2. Net unrealized profit (loss) in open cleared swaps  | <b><u>-6,921,801,220</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>20,628,055,293</u></b> [8550]                             |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>47,420,266</u></b> [8560]                                 |
| Less: amount offset by customer owned securities   | <b><u>-46,380,553</u></b> [8570] <b><u>1,039,713</u></b> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>20,629,095,006</u></b> [8590]                             |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |   |
| A. Cash  | <b><u>3,859,808,565</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>2,747,105</u></b> [8620]                                  |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
| A. Cash  | <b><u>8,940,361,433</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>8,761,196,989</u></b> [8650]                              |
| 9. Net settlement from (to) derivatives clearing organizations   | <b><u>-25,080,772</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</u></b> [8715]  |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <b><u>21,539,033,320</u></b> [8720]                             |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <b><u>909,938,314</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>817,938,314</u></b> [8770]                                |