

**WINJAMMER FILING**

**INITIAL**

**End Date:2/10/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:2/11/2020**

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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	<b>0</b> [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	<b><u>3,338,093,235</u></b> [7315]
B. Securities (at market)	<b><u>2,227,943,911</u></b> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b><u>-223,807,608</u></b> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<b><u>7,704,525</u></b> [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade	<b><u>-10,249,710</u></b> [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)	<b><u>5,339,684,353</u></b> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<b><u>172,086,716</u></b> [7351]
Less: amount offset by customer owned securities	<b><u>-171,311,710</u></b> [7352] <b><u>775,006</u></b> [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<b><u>5,340,459,359</u></b> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b><u>5,340,459,359</u></b> [7360]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1. Cash in banks	
A. Banks located in the United States	<b><u>342,450,078</u></b> [7500]
B. Other banks qualified under Regulation 30.7	<b><u>652,157,844</u></b> [7520] <b><u>994,607,922</u></b> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<b><u>365,597,695</u></b> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	<b><u>0</u></b> [7560] <b><u>365,597,695</u></b> [7570]
3. Equities with registered futures commission merchants	
A. Cash	<b><u>14,800,466</u></b> [7580]
B. Securities	<b><u>0</u></b> [7590]
C. Unrealized gain (loss) on open futures contracts	<b><u>108,846</u></b> [7600]
D. Value of long option contracts	<b><u>0</u></b> [7610]
E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>14,909,312</u></b> [7620]
4. Amounts held by clearing organizations of foreign boards of trade	
A. Cash	<b><u>0</u></b> [7640]
B. Securities	<b><u>0</u></b> [7650]
C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
D. Value of long option contracts	<b><u>0</u></b> [7670]
E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5. Amounts held by members of foreign boards of trade	
A. Cash	<b><u>2,520,921,584</u></b> [7700]
B. Securities	<b><u>1,862,346,216</u></b> [7710]
C. Unrealized gain (loss) on open futures contracts	<b><u>-223,916,453</u></b> [7720]
D. Value of long option contracts	<b><u>7,704,525</u></b> [7730]
E. Value of short option contracts	<b><u>-10,249,710</u></b> [7735] <b><u>4,156,806,162</u></b> [7740]
6. Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7. Segregated funds on hand	<b><u>0</u></b> [7765]
8. Total funds in separate section 30.7 accounts	<b><u>5,531,921,091</u></b> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b><u>191,461,732</u></b> [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<b><u>140,000,000</u></b> [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b><u>51,461,732</u></b> [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>9,084,482,618</u></b> [7010]
	B. Securities (at market)	<b><u>5,896,845,994</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>2,826,054,275</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>504,458,244</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-403,911,182</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>17,907,929,949</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>155,457,646</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-153,099,543</u></b> [7047] <b><u>2,358,103</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>17,910,288,052</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>3,998,238,129</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>874,228,622</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>7,817,458,134</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>5,022,617,372</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>379,915,491</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>504,458,244</u></b> [7132]
	B. Value of open short option contracts	<b><u>-403,911,182</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>3,879,868</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>18,196,884,678</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>286,596,626</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>51,596,626</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>21,180,867,880</u></b> [8500]
	B. Securities (at market)	<b><u>8,805,538,000</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>-8,780,049,713</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>21,206,356,167</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>110,336,583</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-109,103,831</u></b> [8570] <b><u>1,232,752</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>21,207,588,919</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>3,772,926,205</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>1,641,031</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>9,537,112,298</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>8,803,896,969</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>-409,715,203</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>21,705,861,300</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>498,272,381</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 segregated accounts over (under) Management	<b><u>406,272,381</u></b> [8770]