WINJAMMER FILING

INITIAL
End Date: 10/1/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/2/2019
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: 235,000,000
   b. Minimum percentage of customer segregated funds required: 0%
   c. Dollar amount range between: 0 0
   d. Percentage range of customer segregated funds required between: 0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: 140,000,000
   b. Minimum percentage of customer secured funds required: 0%
   c. Dollar amount range between: 0 0
   d. Percentage range of customer secured funds required between: 0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
   a. Minimum dollar amount: 92,000,000
   b. Minimum percentage of cleared swaps customer collateral required: 0%
   c. Dollar amount range between: 0 0
   d. Percentage range of cleared swaps customer collateral required between: 0 0

Attach supporting documents
**INITIAL**

End Date: 10/1/2019  
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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: 0 [7305]

<table>
<thead>
<tr>
<th>Part</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td>2,848,301,842 [7315]</td>
</tr>
<tr>
<td>A.</td>
<td>Cash</td>
<td>2,321,382,836 [7317]</td>
</tr>
<tr>
<td>B.</td>
<td>Securities (at market)</td>
<td>6,142,929 [7325]</td>
</tr>
<tr>
<td>2.</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>31,531,317 [7335]</td>
</tr>
<tr>
<td>3.</td>
<td>Exchange traded options</td>
<td>-29,789,526 [7337]</td>
</tr>
<tr>
<td>a.</td>
<td>Market value of open option contracts purchased on a foreign board of trade</td>
<td>5,177,569,398 [7345]</td>
</tr>
<tr>
<td>b.</td>
<td>Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>118,387,656 [7351]</td>
</tr>
<tr>
<td>5.</td>
<td>Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>5,179,003,299 [7355]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>5,179,003,299 [7360]</td>
<td></td>
</tr>
<tr>
<td>6.</td>
<td>Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>5,179,003,299 [7355]</td>
</tr>
<tr>
<td>7.</td>
<td>Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>5,179,003,299 [7360]</td>
</tr>
</tbody>
</table>

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

<table>
<thead>
<tr>
<th>Part</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>Cash in banks</td>
<td>225,665,233 [7500]</td>
</tr>
<tr>
<td>A.</td>
<td>Banks located in the United States</td>
<td>549,221,253 [7520] 774,886,486 [7530]</td>
</tr>
<tr>
<td>B.</td>
<td>Other banks qualified under Regulation 30.7</td>
<td>651,261,505 [7540]</td>
</tr>
<tr>
<td>2.</td>
<td>Securities</td>
<td>0 [7560] 651,261,505 [7570]</td>
</tr>
<tr>
<td>A.</td>
<td>In safekeeping with banks located in the United States</td>
<td>0 [7590]</td>
</tr>
<tr>
<td>B.</td>
<td>In safekeeping with other banks qualified under Regulation 30.7</td>
<td>651,261,505 [7570]</td>
</tr>
<tr>
<td>3.</td>
<td>Equities with registered futures commission merchants</td>
<td>9,705,242 [7580]</td>
</tr>
<tr>
<td>A.</td>
<td>Cash</td>
<td>0 [7590]</td>
</tr>
<tr>
<td>B.</td>
<td>Securities</td>
<td>0 [7590]</td>
</tr>
<tr>
<td>C.</td>
<td>Unrealized gain (loss) on open futures contracts</td>
<td>-696,343 [7600]</td>
</tr>
<tr>
<td>D.</td>
<td>Value of long option contracts</td>
<td>0 [7610]</td>
</tr>
<tr>
<td>E.</td>
<td>Value of short option contracts</td>
<td>0 [7615] 9,006,899 [7620]</td>
</tr>
<tr>
<td>4.</td>
<td>Amounts held by clearing organizations of foreign boards of trade</td>
<td>0 [7620]</td>
</tr>
<tr>
<td>A.</td>
<td>Cash</td>
<td>0 [7620]</td>
</tr>
<tr>
<td>B.</td>
<td>Securities</td>
<td>0 [7620]</td>
</tr>
<tr>
<td>C.</td>
<td>Amount due to (from) clearing organization - daily variation</td>
<td>0 [7620]</td>
</tr>
<tr>
<td>D.</td>
<td>Value of long option contracts</td>
<td>0 [7620]</td>
</tr>
<tr>
<td>E.</td>
<td>Value of short option contracts</td>
<td>0 [7620]</td>
</tr>
<tr>
<td>5.</td>
<td>Amounts held by members of foreign boards of trade</td>
<td>2,256,239,900 [7700]</td>
</tr>
<tr>
<td>A.</td>
<td>Cash</td>
<td>1,670,121,331 [7710]</td>
</tr>
<tr>
<td>B.</td>
<td>Securities</td>
<td>6,841,272 [7720]</td>
</tr>
<tr>
<td>C.</td>
<td>Unrealized gain (loss) on open futures contracts</td>
<td>31,531,317 [7730]</td>
</tr>
<tr>
<td>D.</td>
<td>Value of long option contracts</td>
<td>-29,789,526 [7735] 3,934,944,294 [7740]</td>
</tr>
<tr>
<td>E.</td>
<td>Value of short option contracts</td>
<td>0 [7675] 0 [7680]</td>
</tr>
<tr>
<td>6.</td>
<td>Amounts with other depositories designated by a foreign board of trade</td>
<td>0 [7760]</td>
</tr>
<tr>
<td>7.</td>
<td>Segregated funds on hand</td>
<td>0 [7765]</td>
</tr>
<tr>
<td>8.</td>
<td>Total funds in separate section 30.7 accounts</td>
<td>5,370,099,184 [7770]</td>
</tr>
<tr>
<td>9.</td>
<td>Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>191,095,885 [7780]</td>
</tr>
<tr>
<td>10.</td>
<td>Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000 [7780]</td>
</tr>
<tr>
<td>11.</td>
<td>Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>51,095,885 [7785]</td>
</tr>
</tbody>
</table>
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash:** 11,874,716,154
   - **B. Securities (at market):** 6,462,085,628

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **Value:** -1,643,998,232

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market:** 466,752,635
   - **B. Deduct market value of open option contracts granted (sold) on a contract market:** -312,196,110

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **Value:** 16,847,360,075

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities:** -441,247,210

6. **Amount required to be segregated (add lines 4 and 5)**
   - **Value:** 16,853,030,057

7. **Deposited in segregated funds bank accounts**
   - **A. Cash:** 4,023,147,527
   - **B. Securities representing investments of customers’ funds (at market):** 0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market):** 833,572,226

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash:** 6,837,922,643
   - **B. Securities representing investments of customers’ funds (at market):** 0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market):** 5,628,513,402

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **Value:** -349,874,070

10. **Exchange traded options**
    - **A. Value of open long option contracts:** 466,752,635
    - **B. Value of open short option contracts:** -312,196,110

11. **Net equities with other FCMs**
    - **A. Net liquidating equity:** 12,832,669
    - **B. Securities representing investments of customers’ funds (at market):** 0
    - **C. Securities held for particular customers or option customers in lieu of cash (at market):** 0

12. **Segregated funds on hand**
    - **Value:** 0

13. **Total amount in segregation (add lines 7 through 12)**
    - **Value:** 17,140,670,922

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **Value:** 287,640,865

15. **Management Target Amount for Excess funds in segregation**
    - **Value:** 235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Value:** 52,640,865
# 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  
     - 22,834,656,277 [8500]
   - B. Securities (at market)  
     - 9,181,346,753 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**  
   - -10,488,712,490 [8520]

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased  
     - 0 [8530]
   - B. Market value of open cleared swaps option contracts granted (sold)  
     - 0 [8540]
   - C. Net Equity (deficit) (add lines 1, 2, and 3)  
     - 21,527,290,540 [8550]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   - Less: amount offset by customer owned securities  
     - 92,256,978 [8560]
     - -75,264,302 [8570]
     - 16,992,676 [8580]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**  
   - 21,544,283,216 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**  
   - Deposited in cleared swaps customer segregated accounts at banks  
     - A. Cash  
       - 4,020,391,672 [8600]
   - B. Securities representing investments of cleared swaps customers' funds (at market)  
     - 0 [8610]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market)  
     - 11,218,820 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash  
     - 9,700,241,664 [8630]
   - B. Securities representing investments of cleared swaps customers' funds (at market)  
     - 0 [8640]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market)  
     - 9,170,127,933 [8650]

9. **Net settlement from (to) derivatives clearing organizations**  
   - -273,610,198 [8660]

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts  
      - 0 [8670]
    - B. Value of open cleared swaps short option contracts  
      - 0 [8680]

11. **Net equities with other FCMs**
    - A. Net liquidating equity  
      - 0 [8690]
    - B. Securities representing investments of cleared swaps customers' funds (at market)  
      - 0 [8700]
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market)  
      - 0 [8710]

12. **Cleared swaps customer funds on hand**
    - A. Cash  
      - 0
    - B. Securities representing investments of cleared swaps customers' funds (at market)  
      - 0
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market)  
      - 0 [8715]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**  
    - 22,628,369,891 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**  
    - 1,084,086,675 [8730]

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**  
    - 92,000,000 [8760]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**  
    - 992,086,675 [8770]