WINJAMMER FILING

INITIAL
End Date: 10/2/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/3/2019
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 and 0
  d. Percentage range of customer segregated funds required between: 0% and 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 and 0
  d. Percentage range of customer secured funds required between: 0% and 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 and 0
  d. Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents
**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]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers  
   A. Cash  
   2,912,901,955 [7315]
   B. Securities (at market)  
   2,270,414,132 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  
   -388,428,119 [7325]

3. Exchange traded options  
   a. Market value of open option contracts purchased on a foreign board of trade  
   30,671,683 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade  
   -29,679,051 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)  
   4,795,880,600 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount  
   -347,606,649 [7352] 760,243 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  
   4,796,640,843 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  
   4,796,640,843 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks  
   A. Banks located in the United States  
   245,645,917 [7500]
   B. Other banks qualified under Regulation 30.7  
   480,162,932 [7520] 725,808,849 [7530]

2. Securities  
   A. In safekeeping with banks located in the United States  
   610,533,300 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7  
   0 [7560] 610,533,300 [7570]

3. Equities with registered futures commission merchants  
   A. Cash  
   9,673,912 [7580]
   B. Securities  
   0 [7590]
   C. Unrealized gain (loss) on open futures contracts  
   -224,659 [7600]
   D. Value of long option contracts  
   0 [7610]
   E. Value of short option contracts  
   0 [7615] 9,449,253 [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] 9 [7680]

5. Amounts held by members of foreign boards of trade  
   A. Cash  
   2,371,512,274 [7700]
   B. Securities  
   1,659,880,833 [7710]
   C. Unrealized gain (loss) on open futures contracts  
   -388,203,461 [7720]
   D. Value of long option contracts  
   30,671,683 [7730]
   E. Value of short option contracts  
   -29,679,051 [7735] 3,644,182,278 [7770]

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  
   4,989,973,680 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)  
   193,332,837 [7780]

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  
    53,332,837 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: \(\$12,104,026,278\) [7010]
   - B. Securities (at market): \(\$6,470,014,784\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(-\$1,618,890,920\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(\$520,279,012\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-\$356,355,791\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(\$17,119,073,363\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities
     - \(-\$607,679,759\) [7047] \(\$7,385,376\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(\$17,126,458,739\) [7060]

7. **Funds in segregated accounts**
   - Deposited in segregated funds bank accounts
     - A. Cash: \(\$3,947,607,898\) [7070]
     - B. Securities representing investments of customers' funds (at market): \(\$0\) [7080]
     - C. Securities held for particular customers or option customers in lieu of cash (at market): \(\$913,866,730\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(\$6,907,392,303\) [7100]
   - B. Securities representing investments of customers' funds (at market): \(\$0\) [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market): \(\$5,556,148,054\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(-\$63,268,586\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(\$520,279,012\) [7132]
    - B. Value of open short option contracts: \(-\$356,355,791\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(\$10,883,336\) [7140]
    - B. Securities representing investments of customers' funds (at market): \(\$0\) [7160]
    - C. Securities held for particular customers or option customers in lieu of cash (at market): \(\$0\) [7170]

12. **Segregated funds on hand**
    - \(\$0\) [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - \(\$17,436,552,956\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(\$310,094,217\) [7190]

15. **Management Target Amount for Excess funds in segregation**
    - \(\$235,000,000\) [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - \(\$75,094,217\) [7198]
### 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  22,673,335,156 [8500]
   - B. Securities (at market)  9,191,376,898 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**  -10,522,138,117 [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]

4. **Net Equity (deficit) (add lines 1, 2, and 3)**  21,342,573,937 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  144,848,394 [8560]
   - Less: amount offset by customer owned securities -143,659,364 [8570] 1,189,030 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**  21,343,762,967 [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash  3,875,504,456 [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) 112,485,115 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash  9,633,152,623 [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) 9,078,891,783 [8650]

9. **Net settlement from (to) derivatives clearing organizations**  -301,884,827 [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)**  22,398,149,150 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**  1,054,386,183 [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**  962,386,183 [8770]