

**WINJAMMER FILING**

**INITIAL**

**End Date:10/1/2019**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/2/2019**

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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>2,848,301,842</u></b> [7315]
B. Securities (at market)	<b><u>2,321,382,836</u></b> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b><u>6,142,929</u></b> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<b><u>31,531,317</u></b> [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade	<b><u>-29,789,526</u></b> [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)	<b><u>5,177,569,398</u></b> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<b><u>118,387,656</u></b> [7351]
Less: amount offset by customer owned securities	<b><u>-116,953,755</u></b> [7352] <b><u>1,433,901</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>5,179,003,299</u></b> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b><u>5,179,003,299</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>225,665,233</u></b> [7500]
B. Other banks qualified under Regulation 30.7	<b><u>549,221,253</u></b> [7520] <b><u>774,886,486</u></b>
	[7530]
2. Securities	
A. In safekeeping with banks located in the United States	<b><u>651,261,505</u></b> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	<b>0</b> [7560] <b><u>651,261,505</u></b> [7570]
3. Equities with registered futures commission merchants	
A. Cash	<b><u>9,705,242</u></b> [7580]
B. Securities	<b>0</b> [7590]
C. Unrealized gain (loss) on open futures contracts	<b><u>-698,343</u></b> [7600]
D. Value of long option contracts	<b>0</b> [7610]
E. Value of short option contracts	<b>0</b> [7615] <b><u>9,006,899</u></b> [7620]
4. Amounts held by clearing organizations of foreign boards of trade	
A. Cash	<b>0</b> [7640]
B. Securities	<b>0</b> [7650]
C. Amount due to (from) clearing organization - daily variation	<b>0</b> [7660]
D. Value of long option contracts	<b>0</b> [7670]
E. Value of short option contracts	<b>0</b> [7675] <b>0</b> [7680]
5. Amounts held by members of foreign boards of trade	
A. Cash	<b><u>2,256,239,900</u></b> [7700]
B. Securities	<b><u>1,670,121,331</u></b> [7710]
C. Unrealized gain (loss) on open futures contracts	<b><u>6,841,272</u></b> [7720]
D. Value of long option contracts	<b><u>31,531,317</u></b> [7730]
E. Value of short option contracts	<b><u>-29,789,526</u></b> [7735] <b><u>3,934,944,294</u></b>
	[7740]
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><u>5,370,099,184</u></b> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b><u>191,095,885</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>51,095,885</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>11,874,716,154</u></b> [7010]
	B. Securities (at market)	<b><u>6,462,085,628</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-1,643,998,232</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>466,752,635</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-312,196,110</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>16,847,360,075</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>446,917,192</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-441,247,210</u></b> [7047] <b><u>5,669,982</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>16,853,030,057</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>4,023,147,527</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>833,572,226</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>6,837,922,643</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>5,628,513,402</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>-349,874,070</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>466,752,635</u></b> [7132]
	B. Value of open short option contracts	<b><u>-312,196,110</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>12,832,669</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>17,140,670,922</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>287,640,865</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>52,640,865</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	<u>22,834,656,277</u> [8500]
	B. Securities (at market)	<u>9,181,346,753</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>-10,488,712,490</u> [8520]
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>21,527,290,540</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>92,256,978</u> [8560]
	Less: amount offset by customer owned securities	<u>-75,264,302</u> [8570] <u>16,992,676</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<u>21,544,283,216</u> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>4,020,391,672</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>11,218,820</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>9,700,241,664</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>9,170,127,933</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-273,610,198</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 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>22,628,369,891</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>1,084,086,675</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>992,086,675</u> [8770]