WINJAMMER FILING

INITIAL
End Date: 8/5/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/6/2020
NAME OF COMPANY: Morgan Stanley & Co. LLC

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FCM’s Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount:  ; or 235,000,000
   b. Minimum percentage of customer segregated funds required:% ; or 0
   c. Dollar amount range between:and; or 0 0
   d. Percentage range of customer segregated funds required between:% and%. 0 0

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

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
   a. Minimum dollar amount:  ; or 92,000,000
   b. Minimum percentage of cleared swaps customer collateral required:% ; or 0
   c. Dollar amount range between:and; or 0 0
   d. Percentage range of cleared swaps customer collateral required between:% and%. 0 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 4,162,831,676 [7315]
   B. Securities (at market) 3,109,521,991 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 775,676,362 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 12,430,664 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -16,626,172 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,043,834,521 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -37,592,405 [7352] 7,461,802 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5) 8,051,296,323 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,051,296,323 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 461,806,945 [7500]
   B. Other banks qualified under Regulation 30.7 825,550,692 [7520] 1,287,357,637 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 421,738,948 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 421,738,948 [7570]

3. Equities with registered futures commission merchants
   A. Cash 21,025,528 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 9,832,121 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 30,857,649 [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 3,083,673,636 [7700]
   B. Securities 2,687,783,043 [7710]
   C. Unrealized gain (loss) on open futures contracts 765,844,241 [7720]
   D. Value of long option contracts 12,430,664 [7730]
   E. Value of short option contracts -16,626,172 [7735] 6,533,105,412 [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 8,273,059,646 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
   Page 1 from Line 8) 221,763,323 [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 81,763,323 [7785]
**INITIAL**

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### Daily Segregation - Segregation Statement

**SEGREGATION REQUIREMENTS** (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**  
     - \( 12,192,282,446 \) [7010]  
   - **B. Securities (at market)**  
     - \( 8,687,161,483 \) [7020]  

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   - \( 4,516,768,241 \) [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**  
     - \( 546,994,495 \) [7032]  
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**  
     - \( -498,517,503 \) [7033]  

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   - \( 25,444,689,162 \) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   - \( 331,277,602 \) [7045]  
   - **Less: amount offset by customer securities**  
     - \( -330,765,005 \) [7047]  
     - \( 512,597 \) [7050]  

6. **Amount required to be segregated (add lines 4 and 5)**  
   - \( 25,445,201,759 \) [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**  
     - \( 4,510,664,931 \) [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)**  
     - \( 1,022,388,888 \) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**  
     - \( 12,671,318,832 \) [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)**  
     - \( 7,664,772,595 \) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**  
   - \( -76,694,922 \) [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**  
     - \( 546,994,495 \) [7132]  
    - **B. Value of open short option contracts**  
     - \( -498,517,503 \) [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**  
     - \( 16,902,285 \) [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)**  
    - \( 25,857,829,601 \) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    - \( 412,627,842 \) [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**
    - **Excess**  
     - \( 177,627,842 \) [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: $29,385,638,500 [8500]
   - B. Securities (at market): $11,135,983,672 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: $-13,580,901,777 [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)**: $26,940,720,395 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: $-244,585,215 [8570] $7,197,976 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $26,947,918,371 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - 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): $39,337,723 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $11,404,429,367 [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): $11,096,645,949 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: $416,559,142 [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)**: $27,393,204,211 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $445,285,840 [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**: $353,285,840 [8770]