WINJAMMER FILING

INITIAL
End Date: 3/27/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/30/2020
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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: 235,000,000; or
b. Minimum percentage of customer segregated funds required: 0%; or
c. Dollar amount range between: and; or
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; or
b. Minimum percentage of customer secured funds required: 0%; or
c. Dollar amount range between: and; or
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; or
b. Minimum percentage of cleared swaps customer collateral required: 0%; or
c. Dollar amount range between: and; or
d. Percentage range of cleared swaps customer collateral required between: 0% and 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: 0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash: 4,542,442,672 [7315]
   B. Securities (at market): 2,704,435,387 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -395,213,286 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 45,375,748 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -42,466,383 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 6,854,574,138 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities: -304,478,324 [7352] 31,431,134 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 6,886,005,272 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   6,886,005,272 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States: 112,639,675 [7500]
   B. Other banks qualified under Regulation 30.7: 846,692,725 [7520] 959,332,400 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 1,010,109,930 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 1,010,109,930 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 11,298,583 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 1,342,629 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 12,641,212 [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: 45,375,748 [7730]
   E. Value of short option contracts: -42,466,383 [7735] 5,401,192,040 [7740]

5. Amounts held by members of foreign boards of trade
   A. Cash: 4,100,513,133 [7700]
   B. Securities: 1,694,325,457 [7710]
   C. Unrealized gain (loss) on open futures contracts: -396,555,915 [7720]
   D. Value of long option contracts: 45,375,748 [7730]
   E. Value of short option contracts: -42,466,383 [7735] 5,401,192,040 [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: 7,383,275,582 [7770]


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: 357,270,310 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash  \[12,485,797,197\] [7010]
   B. Securities (at market)  \[9,938,982,018\] [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market  \[4,563,561,471\] [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market  \[784,620,697\] [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market  \[-709,365,506\] [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)  \[27,063,595,877\] [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  \[797,208,552\] [7045]
   Less: amount offset by customer securities  \[-776,595,710\] [7047]  \[20,612,842\] [7050]

6. Amount required to be segregated (add lines 4 and 5)  \[27,084,208,719\] [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash  \[4,063,540,876\] [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)  \[2,430,712,257\] [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash  \[14,783,225,790\] [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)  \[7,508,269,761\] [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets  \[-590,918,013\] [7130]

10. Exchange traded options
    A. Value of open long option contracts  \[784,620,697\] [7132]
    B. Value of open short option contracts  \[-709,365,506\] [7133]

11. Net equities with other FCMs
    A. Net liquidating equity  \[11,467,533\] [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)  \[28,281,553,395\] [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  \[1,197,344,676\] [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  \[962,344,676\] [7198]
### 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: $38,019,423,475 [8500]
   - B. Securities (at market): $10,503,854,925 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - $-19,703,211,062 [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)**
   - $28,820,067,338 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - $462,600,557 [8560]
   - $19,392,292 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $28,839,459,630 [8580]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $6,133,453,040 [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): $36,433,936 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $14,257,520,753 [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): $10,467,420,989 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - $-952,722,522 [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)**
    - $29,942,106,196 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $1,102,646,566 [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**
    - $1,010,646,566 [8770]