WINJAMMER FILING

INITIAL
End Date: 4/1/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/2/2020
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  
   4,695,094,329 [7315]  
   B. Securities (at market)  
   2,782,456,538 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  
   -313,394,156 [7325]

3. Exchange traded options  
   a. Market value of open option contracts purchased on a foreign board of trade  
   38,265,502 [7335]  
   b. Market value of open contracts granted (sold) on a foreign board of trade  
   -39,831,641 [7337]  
   c. Market value of open options contracts purchased on a foreign board of trade  
   7,162,590,572 [7345]

4. Account liquidating to a deficit and account with a debit balances - gross amount  
   388,193,944 [7351]

   Less: amount offset by customer owned securities  
   -379,474,197 [7352]  
   8,719,747 [7354]

5. Amount required to be set aside as the secured amount - Net Liquidating Equity  
   Method (add lines 1, 2, and 3)  
   7,171,310,319 [7355]

6. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 5.  
   7,171,310,319 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks  
   A. Banks located in the United States  
   394,647,280 [7500]
   B. Other banks qualified under Regulation 30.7  
   736,512,857 [7520]  
   1,131,160,137 [7530]

2. Securities  
   A. In safekeeping with banks located in the United States  
   1,098,002,514 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7  
   0 [7560]  
   1,098,002,514 [7570]

3. Equities with registered futures commission merchants  
   A. Cash  
   11,382,348 [7580]
   B. Securities  
   0 [7590]
   C. Unrealized gain (loss) on open futures contracts  
   350,988 [7600]
   D. Value of long option contracts  
   0 [7610]
   E. Value of short option contracts  
   0 [7615]  
   11,733,336 [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  
   4,139,697,493 [7700]
   B. Securities  
   1,684,454,024 [7710]
   C. Unrealized gain (loss) on open futures contracts  
   -313,745,144 [7720]
   D. Value of long option contracts  
   38,265,502 [7730]
   E. Value of short option contracts  
   -39,831,641 [7735]  
   5,508,840,234 [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  
   7,749,736,221 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)  
   578,425,902 [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  
    438,425,902 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - Net ledger balance: 13,243,170,115 [7010]
   - **B. Securities (at market)**
     - Net ledger balance: 9,366,921,572 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Net unrealized profit (loss): 4,167,048,722 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - Add market value of open option contracts purchased: 700,517,589 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - Deduct market value of open option contracts sold: -632,961,761 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - Net equity: 26,844,696,237 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Accounts liquidating to a deficit: 740,327,521 [7045]
   - Less: amount offset by customer securities: -719,327,764 [7047]
     - Less: amount offset by customer securities: 20,999,757 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - Amount required to be segregated: 26,865,695,994 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**
     - Deposited in segregated funds bank accounts: 4,583,336,153 [7070]
   - **B. Securities representing investments of customers' funds (at market)**
     - Deposited in segregated funds bank accounts: 0 [7080]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
     - Deposited in segregated funds bank accounts: 2,328,913,007 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - Margins on deposit with derivatives clearing organizations: 14,512,003,844 [7100]
   - **B. Securities representing investments of customers' funds (at market)**
     - Margins on deposit with derivatives clearing organizations: 0 [7110]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
     - Margins on deposit with derivatives clearing organizations: 7,038,008,565 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - Net settlement from (to) derivatives clearing organizations: -458,098,970 [7130]

10. **Exchange traded options**
   - **A. Value of open long option contracts**
     - Exchange traded options: 700,517,589 [7132]
   - **B. Value of open short option contracts**
     - Exchange traded options: -632,961,761 [7133]

11. **Net equities with other FCMs**
   - **A. Net liquidating equity**
     - Net equities with other FCMs: 13,437,319 [7140]
   - **B. Securities representing investments of customers' funds (at market)**
     - Net equities with other FCMs: 0 [7160]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
     - Net equities with other FCMs: 0 [7170]

12. **Segregated funds on hand**
    - Segregated funds on hand: 0 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - Total amount in segregation: 28,085,155,746 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Excess (deficiency) funds in segregation: 1,219,459,752 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - Management Target Amount: 235,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess (deficiency) funds in segregation: 984,459,752 [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: $38,323,699,514 [8500]
   - B. Securities (at market): $10,331,276,489 [8510]
2. **Net unrealized profit (loss) in open cleared swaps**: $-20,109,652,007 [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)**: $28,545,323,996 [8550]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $413,105,864 [8560]
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $28,577,756,395 [8590]
7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $5,007,787,250 [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): $29,075,976 [8620]
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $14,528,455,770 [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): $10,302,200,513 [8650]
9. **Net settlement from (to) derivatives clearing organizations**: $-612,499,258 [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)**: $29,255,020,251 [8720]
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $677,263,856 [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**: $585,263,856 [8770]