

**WINJAMMER FILING**

**INITIAL**

**End Date:7/30/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:7/31/2020**

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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: ; 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

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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

|   |   |   |
|---|---|---|
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]                                       |
|   | A. Cash   | <u>4,066,212,456</u> [7315]                           |
|   | B. Securities (at market)   | <u>3,137,426,705</u> [7317]                           |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>459,040,043</u> [7325]                             |
| 3.  | Exchange traded options   |   |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>11,493,454</u> [7335]                              |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-18,194,750</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>7,655,977,908</u> [7345]                           |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>211,992,860</u> [7351]                             |
|   | Less: amount offset by customer owned securities  | <u>-206,993,435</u> [7352] <u>4,999,425</u> [7354]    |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>7,660,977,333</u> [7355]                           |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>7,660,977,333</u> [7360]                           |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |   |
| 1.  | Cash in banks   |   |
|   | A. Banks located in the United States   | <u>550,330,245</u> [7500]                             |
|   | B. Other banks qualified under Regulation 30.7  | <u>593,262,777</u> [7520] <u>1,143,593,022</u> [7530] |
| 2.  | Securities  |   |
|   | A. In safekeeping with banks located in the United States   | <u>464,250,801</u> [7540]                             |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>464,250,801</u> [7570]             |
| 3.  | Equities with registered futures commission merchants   |   |
|   | A. Cash   | <u>21,088,685</u> [7580]                              |
|   | B. Securities   | <u>0</u> [7590]                                       |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>5,838,088</u> [7600]                               |
|   | D. Value of long option contracts   | <u>0</u> [7610]                                       |
|   | E. Value of short option contracts  | <u>0</u> [7615] <u>26,926,773</u> [7620]              |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |   |
|   | A. Cash   | <u>0</u> [7640]                                       |
|   | B. Securities   | <u>0</u> [7650]                                       |
|   | C. Amount due to (from) clearing organization - daily variation   | <u>0</u> [7660]                                       |
|   | D. Value of long option contracts   | <u>0</u> [7670]                                       |
|   | E. Value of short option contracts  | <u>0</u> [7675] <u>0</u> [7680]                       |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|   | A. Cash   | <u>3,121,113,814</u> [7700]                           |
|   | B. Securities   | <u>2,673,175,904</u> [7710]                           |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>453,201,955</u> [7720]                             |
|   | D. Value of long option contracts   | <u>11,493,454</u> [7730]                              |
|   | E. Value of short option contracts  | <u>-18,194,750</u> [7735] <u>6,240,790,377</u> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                    | <u>0</u> [7760]                                       |
| 7.  | Segregated funds on hand  | <u>0</u> [7765]                                       |
| 8.  | Total funds in separate section 30.7 accounts   | <u>7,875,560,973</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>214,583,640</u> [7380]                             |
| 10.   | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>140,000,000</u> [7780]                             |
| 11.   | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>74,583,640</u> [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>13,360,402,126</u></b> [7010]                              |
|     | B. Securities (at market)   | <b><u>8,561,853,109</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>3,763,580,695</u></b> [7030]                               |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>495,194,379</u></b> [7032]                                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-418,475,143</u></b> [7033]                                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>25,762,555,166</u></b> [7040]                              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>294,212,708</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-289,227,907</u></b> [7047] <b><u>4,984,801</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>25,767,539,967</u></b> [7060]                              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>4,761,871,515</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>814,650,661</u></b> [7090]                                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>12,504,880,807</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>7,747,202,448</u></b> [7120]                               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>234,572,668</u></b> [7130]                                 |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>495,194,379</u></b> [7132]                                 |
|     | B. Value of open short option contracts   | <b><u>-418,475,143</u></b> [7133]                                |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>15,444,404</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>26,155,341,739</u></b> [7180]                              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>387,801,772</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>152,801,772</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>30,221,288,590</u> [8500]                       |
| B. Securities (at market)  | <u>11,137,602,464</u> [8510]                       |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>-15,076,612,122</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>26,282,278,932</u> [8550]                       |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>261,808,848</u> [8560]                          |
| Less: amount offset by customer owned securities   | <u>-260,308,359</u> [8570] <u>1,500,489</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>26,283,779,421</u> [8590]                       |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |  |
| A. Cash  | <u>4,636,858,091</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>35,825,647</u> [8620]                           |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
| A. Cash  | <u>11,351,290,251</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>11,101,776,817</u> [8650]                       |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>-363,147,210</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</u> [8715]                                    |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <u>26,762,603,596</u> [8720]                       |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>478,824,175</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>386,824,175</u> [8770]                          |