

**WINJAMMER FILING**

**INITIAL**

**End Date:10/9/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/12/2020**

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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
- 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

- 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
  - A. Cash **4,275,860,779** [7315]
  - B. Securities (at market) **2,842,055,221** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **451,628,161** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **10,337,672** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-15,937,294** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **7,563,944,539** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **29,111,911** [7351]  
Less: amount offset by customer owned securities **-28,220,932** [7352] **890,979** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **7,564,835,518** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **7,564,835,518** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **375,376,605** [7500]
  - B. Other banks qualified under Regulation 30.7 **685,289,733** [7520] **1,060,666,338** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **617,498,519** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **31,266,307** [7560] **648,764,826** [7570]
- 3. Equities with registered futures commission merchants
  - A. Cash **25,197,690** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **-606,625** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **24,591,065** [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 **3,405,761,215** [7700]
  - B. Securities **2,193,290,395** [7710]
  - C. Unrealized gain (loss) on open futures contracts **452,234,786** [7720]
  - D. Value of long option contracts **10,337,672** [7730]
  - E. Value of short option contracts **-15,937,294** [7735] **6,045,686,774** [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 **7,779,709,003** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **214,873,485** [7380]
- 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 **74,873,485** [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>16,454,837,549</u> [7010]
	B. Securities (at market)	<u>8,602,606,355</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>702,369,010</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>426,760,966</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-363,435,767</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>25,823,138,113</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>280,938,646</u> [7045]
	Less: amount offset by customer securities	<u>-278,039,042</u> [7047] <u>2,899,604</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>25,826,037,717</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,308,186,165</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,120,905,083</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>12,941,487,196</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>7,481,701,272</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>283,409,220</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>426,760,966</u> [7132]
	B. Value of open short option contracts	<u>-363,435,767</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>11,117,997</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>26,210,132,132</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>384,094,415</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>235,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>149,094,415</u> [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	<b><u>24,038,642,296</u></b> [8500]
	B. Securities (at market)	<b><u>10,994,695,124</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>-9,194,866,448</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>25,838,470,972</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>68,559,059</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-66,627,427</u></b> [8570] <b><u>1,931,632</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>25,840,402,604</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>4,980,295,014</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>35,796,294</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>10,055,549,828</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>10,958,898,830</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>198,728,996</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>26,229,268,962</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>388,866,358</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<b><u>92,000,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<b><u>296,866,358</u></b> [8770]