

**WINJAMMER FILING**

**INITIAL**

**End Date:8/12/2020**

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

**Form:Daily Seg - FOCUS II**

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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 **4,140,170,648** [7315]
  - B. Securities (at market) **3,065,503,514** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **851,274,712** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **12,159,755** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-16,947,865** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **8,052,160,764** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **141,768,620** [7351]  
Less: amount offset by customer owned securities **-130,593,732** [7352] **11,174,888** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **8,063,335,652** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **8,063,335,652** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **466,019,874** [7500]
  - B. Other banks qualified under Regulation 30.7 **769,436,975** [7520] **1,235,456,849** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **414,220,109** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **414,220,109** [7570]
- 3. Equities with registered futures commission merchants
  - A. Cash **22,550,479** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **2,606,187** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **25,156,666** [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 **3,107,900,863** [7700]
  - B. Securities **2,651,283,405** [7710]
  - C. Unrealized gain (loss) on open futures contracts **848,668,525** [7720]
  - D. Value of long option contracts **12,159,755** [7730]
  - E. Value of short option contracts **-16,947,865** [7735] **6,603,064,683** [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 **8,277,898,307** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **214,562,655** [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 **74,562,655** [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>14,448,244,456</u> [7010]
	B. Securities (at market)	<u>8,826,548,997</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>3,072,395,093</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>526,936,548</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-421,172,188</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>26,452,952,906</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>214,358,706</u> [7045]
	Less: amount offset by customer securities	<u>-213,982,422</u> [7047] <u>376,284</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>26,453,329,190</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,170,802,007</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>1,197,198,572</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>13,571,664,867</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>7,629,350,425</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>146,961,413</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>526,936,548</u> [7132]
	B. Value of open short option contracts	<u>-421,172,188</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>17,861,076</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>26,839,602,720</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>386,273,530</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>151,273,530</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>27,440,591,409</u></b> [8500]
	B. Securities (at market) <b><u>10,817,252,879</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>-11,898,904,206</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>26,358,940,082</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>180,740,346</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-177,958,463</u></b> [8570] <b><u>2,781,883</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>26,361,721,965</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>5,591,096,715</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>76,034,359</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>10,251,250,726</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>10,741,218,520</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>51,452,026</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>26,711,052,346</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>349,330,381</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>257,330,381</u></b> [8770]