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INITIAL
End Date: 9/18/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/21/2020
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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
   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 4,430,769,845 [7315]
   - B. Securities (at market) 2,867,657,780 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 279,734,873 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 13,592,015 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -19,090,210 [7337]

4. **Net equity (deficit) (add lines 1, 2. and 3.)**
   - 7,572,664,303 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -45,766,560 [7352] 410,724 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 7,573,075,027 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 7,573,075,027 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States 622,683,160 [7500]
   - B. Other banks qualified under Regulation 30.7 591,439,868 [7520] 1,214,123,028 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 626,089,831 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 626,089,831 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 26,724,335 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 275,168 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 26,999,503 [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 3,405,307,031 [7700]
   - B. Securities 2,241,567,949 [7710]
   - C. Unrealized gain (loss) on open futures contracts 279,459,705 [7720]
   - D. Value of long option contracts 13,592,015 [7730]
   - E. Value of short option contracts -19,090,210 [7735] 5,920,836,490 [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**
   - 7,788,048,852 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 214,973,825 [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**
    - 74,973,825 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - Cash: \[16,089,895,798\] [7010]
   - Securities (at market): \[8,786,699,608\] [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   \[704,782,681\] [7030]

3. Exchange traded options
   - Add market value of open option contracts purchased on a contract market: \[454,292,469\] [7032]
   - Deduct market value of open option contracts granted (sold) on a contract market: \[-378,447,107\] [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   \[25,657,223,449\] [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   \[325,267,430\] [7045]
   - Less: amount offset by customer securities: \[-324,590,978\] [7047] \[676,452\] [7050]

6. Amount required to be segregated (add lines 4 and 5)
   \[25,657,899,901\] [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - Cash: \[4,241,641,165\] [7070]
   - Securities representing investments of customers' funds (at market): \[0\] [7080]
   - Securities held for particular customers or option customers in lieu of cash (at market): \[1,050,235,806\] [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - Cash: \[13,094,949,228\] [7100]
   - Securities representing investments of customers' funds (at market): \[0\] [7110]
   - Securities held for particular customers or option customers in lieu of cash (at market): \[7,736,463,802\] [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   \[-163,946,153\] [7130]

10. Exchange traded options
    - Value of open long option contracts: \[454,292,469\] [7132]
    - Value of open short option contracts: \[-378,447,107\] [7133]

11. Net equities with other FCMs
    - Net liquidating equity: \[8,912,916\] [7140]
    - Securities representing investments of customers' funds (at market): \[0\] [7160]
    - 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)
    \[26,044,102,126\] [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    \[386,202,225\] [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: \[151,202,225\] [7198]
**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: 25,869,154,115 [8500]
   - B. Securities (at market): 11,219,120,361 [8510]

2. Net unrealized profit (loss) in open cleared swaps: -11,013,115,571 [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): 26,075,158,905 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities
     - -117,848,578 [8570] 3,918,146 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 26,079,077,051 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 5,621,340,974 [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): 12,063,920 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 9,487,233,625 [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): 11,207,056,441 [8650]


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): 26,463,305,648 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 384,228,597 [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: 292,228,597 [8770]