WINJAMMER FILING

INITIAL
End Date: 12/2/2020
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/3/2020
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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
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 3,835,164,535 [7315]
   B. Securities (at market) 2,701,640,781 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 1,147,151,744 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 16,925,384 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -15,546,585 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,685,335,859 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 81,105,000 [7351]
   Less: amount offset by customer owned securities -77,276,413 [7352] 3,828,587 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,689,164,446 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,689,164,446 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 450,423,140 [7500]
   B. Other banks qualified under Regulation 30.7 889,851,123 [7520] 1,340,274,263 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 519,545,633 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 24,873,985 [7560] 544,419,618 [7570]

3. Equities with registered futures commission merchants
   A. Cash 21,450,937 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 819,761 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 22,270,698 [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 2,777,903,967 [7700]
   B. Securities 2,157,221,163 [7710]
   C. Unrealized gain (loss) on open futures contracts 1,146,331,982 [7720]
   D. Value of long option contracts 16,925,384 [7730]
   E. Value of short option contracts -15,546,585 [7735] 6,082,835,911 [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 7,989,800,490 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 300,636,044 [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 160,636,044 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash
   \[15,185,376,727\] [7010]
   B. Securities (at market)
   \[8,278,171,356\] [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   \[2,084,360,106\] [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market
   \[522,816,992\] [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market
   \[-401,248,785\] [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   \[25,669,476,396\] [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   \[199,484,907\] [7045]
   Less: amount offset by customer securities
   \[-198,762,156\] [7047] \[722,751\] [7050]

6. Amount required to be segregated (add lines 4 and 5)
   \[25,670,199,147\] [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   A. Cash
   \[3,738,976,268\] [7070]
   B. Securities representing investments of customers’ funds (at market)
   \[0\] [7080]
   C. Securities held for particular customers or option customers in lieu of cash (at market)
   \[1,234,551,876\] [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash
   \[14,064,009,949\] [7100]
   B. Securities representing investments of customers’ funds (at market)
   \[0\] [7110]
   C. Securities held for particular customers or option customers in lieu of cash (at market)
   \[7,043,619,480\] [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   \[-42,490,581\] [7130]

10. Exchange traded options
    A. Value of open long option contracts
    \[522,816,992\] [7132]
    B. Value of open short option contracts
    \[-401,248,785\] [7133]

11. Net equities with other FCMs
    A. Net liquidating equity
    \[11,061,003\] [7140]
    B. Securities representing investments of customers’ funds (at market)
    \[0\] [7160]
    C. 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)
    \[26,171,296,202\] [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    \[501,097,055\] [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
    \[266,097,055\] [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: 21,294,963,311 [8500]
   - B. Securities (at market): 11,294,565,260 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - (-6,597,023,926) [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)**
   - 25,992,504,645 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - 78,339,615 [8560]
   - (-73,409,715) [8570]
   - 4,929,900 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,997,434,545 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 5,454,613,358 [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): 152,472,344 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 9,547,492,603 [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): 11,142,092,916 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 102,253,562 [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)**
    - 26,398,924,783 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 4,014,920,238 [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**
    - 309,490,238 [8770]