

WINJAMMER FILING

INITIAL

End Date:9/25/2020

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Submit Date:9/28/2020

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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 | <u>0</u> [7305] |
| | A. Cash | <u>4,656,182,744</u> [7315] |
| | B. Securities (at market) | <u>2,783,214,070</u> [7317] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | <u>27,951,180</u> [7325] |
| 3. | Exchange traded options | |
| | a. Market value of open option contracts purchased on a foreign board of trade | <u>10,947,155</u> [7335] |
| | b. Market value of open contracts granted (sold) on a foreign board of trade | <u>-17,840,249</u> [7337] |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.) | <u>7,460,454,900</u> [7345] |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount | <u>29,862,857</u> [7351] |
| | Less: amount offset by customer owned securities | <u>-28,922,458</u> [7352] <u>940,399</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>7,461,395,299</u> [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | <u>7,461,395,299</u> [7360] |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

| | | |
|-----|---|---|
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>459,183,172</u> [7500] |
| | B. Other banks qualified under Regulation 30.7 | <u>712,969,164</u> [7520] <u>1,172,152,336</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>557,848,008</u> [7540] |
| | B. In safekeeping with other banks qualified under Regulation 30.7 | <u>0</u> [7560] <u>557,848,008</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>26,291,243</u> [7580] |
| | B. Securities | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>-2,924,119</u> [7600] |
| | D. Value of long option contracts | <u>0</u> [7610] |
| | E. Value of short option contracts | <u>0</u> [7615] <u>23,367,124</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>3,675,106,628</u> [7700] |
| | B. Securities | <u>2,225,366,062</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>30,875,300</u> [7720] |
| | D. Value of long option contracts | <u>10,947,155</u> [7730] |
| | E. Value of short option contracts | <u>-17,840,249</u> [7735] <u>5,924,454,896</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>7,677,822,364</u> [7770] |
| 9. | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>216,427,065</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>76,427,065</u> [7785] |

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Daily Segregation - Segregation Statement

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

| | | |
|-----|---|--|
| 1. | Net ledger balance | |
| | A. Cash | <u>17,190,242,709</u> [7010] |
| | B. Securities (at market) | <u>8,713,538,746</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-360,726,088</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>437,959,471</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-343,868,739</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>25,637,146,099</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>187,242,686</u> [7045] |
| | Less: amount offset by customer securities | <u>-186,510,235</u> [7047] <u>732,451</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>25,637,878,550</u> [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>3,942,104,838</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>1,056,055,904</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>12,970,588,255</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>7,657,482,842</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>299,340,832</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>437,959,471</u> [7132] |
| | B. Value of open short option contracts | <u>-343,868,739</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>7,098,077</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>26,026,761,480</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>388,882,930</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 | <u>153,882,930</u> [7198] |
| | Excess | |

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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>26,161,033,079</u> [8500] |
| | B. Securities (at market) <u>11,097,212,222</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps <u>-11,484,472,852</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>25,773,772,449</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>128,313,518</u> [8560] |
| | Less: amount offset by customer owned securities <u>-126,384,263</u> [8570] <u>1,929,255</u> [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>25,775,701,704</u> [8590] |
| | Funds in Cleared Swaps Customer Segregated Accounts |
| 7. | Deposited in cleared swaps customer segregated accounts at banks |
| | A. Cash <u>5,439,856,267</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>35,681,896</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |
| | A. Cash <u>9,647,680,975</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>11,061,530,326</u> [8650] |
| 9. | Net settlement from (to) derivatives clearing organizations <u>-44,420,335</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>26,140,329,129</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>364,627,425</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>272,627,425</u> [8770] |