

WINJAMMER FILING

AMENDMENT

End Date:10/15/2020

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Submit Date:10/16/2020

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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	<u>0</u> [7305]
1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
	A. Cash	<u>4,168,600,657</u> [7315]
	B. Securities (at market)	<u>2,805,499,913</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>538,262,049</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>10,277,771</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-15,718,043</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>7,506,922,347</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>145,379,194</u> [7351]
	Less: amount offset by customer owned securities	<u>-144,232,123</u> [7352] <u>1,147,071</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>7,508,069,418</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>7,508,069,418</u> [7360]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>345,894,665</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>678,016,658</u> [7520] <u>1,023,911,323</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>551,173,244</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>29,344,660</u> [7560] <u>580,517,904</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>25,178,085</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>-1,152,050</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>0</u> [7615] <u>24,026,035</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>3,336,033,974</u> [7700]
	B. Securities	<u>2,224,982,009</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>539,414,099</u> [7720]
	D. Value of long option contracts	<u>10,277,771</u> [7730]
	E. Value of short option contracts	<u>-15,718,043</u> [7735] <u>6,094,989,810</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>7,723,445,072</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>215,375,654</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>75,375,654</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>15,800,312,831</u> [7010]
	B. Securities (at market)	<u>8,578,363,871</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>486,925,380</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>469,181,737</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-386,646,604</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>24,948,137,215</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>280,756,398</u> [7045]
	Less: amount offset by customer securities	<u>-280,062,339</u> [7047] <u>694,059</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>24,948,831,274</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,875,735,591</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>1,084,420,685</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>12,757,033,597</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>7,493,943,186</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>30,364,914</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>469,181,737</u> [7132]
	B. Value of open short option contracts	<u>-386,646,604</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>11,207,409</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>25,335,240,515</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>386,409,241</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>151,409,241</u> [7198]

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Daily Segregation - Swaps StatementSTATEMENT 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>23,943,127,402</u> [8500]
	B. Securities (at market) <u>11,196,490,241</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>-9,335,054,524</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>25,804,563,119</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>110,831,043</u> [8560]
	Less: amount offset by customer owned securities <u>-107,979,812</u> [8570] <u>2,851,231</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>25,807,414,350</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>4,876,711,086</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>12,427,027</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>10,173,297,965</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>11,184,063,214</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>48,592,744</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 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>26,295,092,036</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>487,677,686</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>395,677,686</u> [8770]