

WINJAMMER FILING

INITIAL

End Date:11/5/2020

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

Submit Date:11/6/2020

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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

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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

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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	0 [7305]
	A. Cash	4,370,119,723 [7315]
	B. Securities (at market)	2,671,115,766 [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	476,029,905 [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	12,442,260 [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	-16,733,940 [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	7,512,973,714 [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	110,398,582 [7351]
	Less: amount offset by customer owned securities	-108,637,953 [7352] 1,760,629 [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	7,514,734,343 [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	7,514,734,343 [7360]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	756,495,365 [7500]
	B. Other banks qualified under Regulation 30.7	730,675,188 [7520] 1,487,170,553 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	414,063,813 [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	32,293,060 [7560] 446,356,873 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	25,245,610 [7580]
	B. Securities	0 [7590]
	C. Unrealized gain (loss) on open futures contracts	-554,753 [7600]
	D. Value of long option contracts	0 [7610]
	E. Value of short option contracts	0 [7615] 24,690,857 [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	3,261,109,421 [7700]
	B. Securities	2,224,758,892 [7710]
	C. Unrealized gain (loss) on open futures contracts	476,584,658 [7720]
	D. Value of long option contracts	12,442,260 [7730]
	E. Value of short option contracts	-16,733,940 [7735] 5,958,161,291 [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	7,916,379,574 [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	401,645,231 [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	261,645,231 [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>15,629,539,042</u> [7010]
	B. Securities (at market)	<u>8,294,237,072</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>1,162,167,747</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>572,220,364</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-438,369,696</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>25,219,794,529</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>372,500,786</u> [7045]
	Less: amount offset by customer securities	<u>-371,342,618</u> [7047] <u>1,158,168</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>25,220,952,697</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,395,192,520</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>1,006,438,862</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>12,845,894,891</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>7,287,798,210</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>243,423,059</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>572,220,364</u> [7132]
	B. Value of open short option contracts	<u>-438,369,696</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>10,575,741</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>25,923,173,951</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>702,221,254</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>467,221,254</u> [7198]
	Excess	

INITIAL**End Date:11/5/2020****Firm Name:Morgan Stanley & Co. LLC****Form:Daily Seg - FOCUS II****Submit Date:11/6/2020****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>23,622,937,910</u> [8500]
	B. Securities (at market) <u>11,211,377,242</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>-8,552,769,571</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>26,281,545,581</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>73,936,031</u> [8560]
	Less: amount offset by customer owned securities <u>-72,704,915</u> [8570] <u>1,231,116</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>26,282,776,697</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>5,338,354,802</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>7,939,930</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>10,400,562,147</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>11,203,437,312</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>242,496,677</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>27,192,790,868</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>910,014,171</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>818,014,171</u> [8770]