

WINJAMMER FILING

INITIAL

End Date:5/19/2021

Firm Name:Morgan Stanley & Co. LLC

Form:Daily Seg - FOCUS II

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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
 - A. Cash **5,034,440,740** [7315]
 - B. Securities (at market) **2,144,063,565** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **372,506,951** [7325]
- 3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **31,152,144** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-28,123,027** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **7,554,040,373** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **99,938,428** [7351]
Less: amount offset by customer owned securities **-99,662,370** [7352] **276,058** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **7,554,316,431** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **7,554,316,431** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
 - A. Banks located in the United States **600,754,688** [7500]
 - B. Other banks qualified under Regulation 30.7 **581,213,762** [7520] **1,181,968,450** [7530]
- 2. Securities
 - A. In safekeeping with banks located in the United States **575,920,414** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **44,909,558** [7560] **620,829,972** [7570]
- 3. Equities with registered futures commission merchants
 - A. Cash **16,269,080** [7580]
 - B. Securities **0** [7590]
 - C. Unrealized gain (loss) on open futures contracts **2,864,826** [7600]
 - D. Value of long option contracts **0** [7610]
 - E. Value of short option contracts **0** [7615] **19,133,906** [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 **4,098,127,507** [7700]
 - B. Securities **1,523,233,592** [7710]
 - C. Unrealized gain (loss) on open futures contracts **369,642,124** [7720]
 - D. Value of long option contracts **31,152,144** [7730]
 - E. Value of short option contracts **-28,123,027** [7735] **5,994,032,340** [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 **7,815,964,668** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **261,648,237** [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 **121,648,237** [7785]

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Daily Segregation - Segregation Statement

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

| | | |
|-----|---|--|
| 1. | Net ledger balance | |
| | A. Cash | <u>13,816,968,902</u> [7010] |
| | B. Securities (at market) | <u>8,289,652,018</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>2,263,168,648</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>813,718,830</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-415,836,255</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>24,767,672,143</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>684,644,563</u> [7045] |
| | Less: amount offset by customer securities | <u>-684,070,117</u> [7047] <u>574,446</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>24,768,246,589</u> [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>1,994,469,697</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>2,180,636,976</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>14,342,679,072</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>6,109,015,042</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>122,339,303</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>813,718,830</u> [7132] |
| | B. Value of open short option contracts | <u>-415,836,255</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>12,780,334</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>25,159,802,999</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>391,556,410</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>156,556,410</u> [7198] |

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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>13,137,832,236</u> [8500] |
| | B. Securities (at market) <u>11,114,268,228</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps <u>1,392,073,638</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>25,644,174,102</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>87,076,568</u> [8560] |
| | Less: amount offset by customer owned securities <u>-85,892,082</u> [8570] <u>1,184,486</u> [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>25,645,358,588</u> [8590] |
| 7. | Funds in Cleared Swaps Customer Segregated Accounts |
| | Deposited in cleared swaps customer segregated accounts at banks |
| | A. Cash <u>4,216,633,358</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>6,014,811</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |
| | A. Cash <u>10,429,698,406</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>11,108,253,417</u> [8650] |
| 9. | Net settlement from (to) derivatives clearing organizations <u>196,019,138</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>25,956,619,130</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>311,260,542</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>219,260,542</u> [8770] |