

WINJAMMER FILING

INITIAL  
End Date:1/19/2021  
Firm Name:Morgan Stanley & Co. LLC  
Form:Daily Seg - FOCUS II  
Submit Date:1/20/2021

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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	0 [7305]
	A. Cash	<u>4,251,146,568</u> [7315]
	B. Securities (at market)	<u>2,461,459,590</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>609,631,367</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>15,050,459</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-15,461,689</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>7,321,826,295</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>20,779,020</u> [7351]
	Less: amount offset by customer owned securities	<u>-19,763,711</u> [7352] <u>1,015,309</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>7,322,841,604</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>7,322,841,604</u> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>696,627,865</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>653,733,673</u> [7520] <u>1,350,361,538</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>481,025,008</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>22,727,641</u> [7560] <u>503,752,649</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>22,245,421</u> [7580]
	B. Securities	0 [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>-39,845</u> [7600]
	D. Value of long option contracts	0 [7610]
	E. Value of short option contracts	0 [7615] <u>22,205,576</u> [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	<u>3,095,796,392</u> [7700]
	B. Securities	<u>1,957,706,941</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>609,671,212</u> [7720]
	D. Value of long option contracts	<u>15,050,459</u> [7730]
	E. Value of short option contracts	<u>-15,461,689</u> [7735] <u>5,662,763,315</u> [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	<u>7,539,083,078</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>216,241,474</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>76,241,474</u> [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>16,341,441,855</u></b> [7010]
	B. Securities (at market)	<b><u>8,646,866,963</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>1,243,458,816</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>641,971,176</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-394,446,297</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>26,479,292,513</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>350,183,921</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-348,033,840</u></b> [7047] <b><u>2,150,081</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>26,481,442,594</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>4,302,744,869</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>1,429,609,939</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>13,540,313,197</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>7,217,257,024</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>122,854,372</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>641,971,176</u></b> [7132]
	B. Value of open short option contracts	<b><u>-394,446,297</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>6,855,859</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7170]
12.	Segregated funds on hand	<b><u>0</u></b> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>26,867,160,139</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>385,717,545</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>235,000,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>150,717,545</u></b> [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 <b><u>17,864,340,599</u></b> [8500]
	B. Securities (at market) <b><u>11,220,202,123</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>-4,053,148,589</u></b> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <b><u>25,031,394,133</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>278,545,710</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-169,692,089</u></b> [8570] <b><u>108,853,621</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>25,140,247,754</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>5,088,419,694</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>7,622,208</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>9,185,456,281</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>11,212,579,915</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>-69,402,872</u></b> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts <b><u>0</u></b> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>25,424,675,226</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>284,427,472</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>92,000,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>192,427,472</u></b> [8770]