WINJAMMER FILING

INITIAL
End Date: 3/10/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/11/2021
Morgan Stanley & Co. LLC

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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
**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 0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash 4,577,396,862 [7315]
   B. Securities (at market) 2,285,627,513 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 725,261,974 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 19,090,829 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -16,988,992 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,590,388,166 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 45,337,891 [7351]
   Less: amount offset by customer owned securities -43,998,557 [7352] 1,339,334 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,591,727,520 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,591,727,520 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 373,972,250 [7500]
   B. Other banks qualified under Regulation 30.7 896,710,818 [7520] 1,270,683,068 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 529,803,840 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 22,354,719 [7560] 552,158,559 [7570]

3. Equities with registered futures commission merchants
   A. Cash 22,931,207 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -405,898 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 22,525,309 [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 3,501,863,981 [7700]
   B. Securities 1,733,468,954 [7710]
   C. Unrealized gain (loss) on open futures contracts 725,667,873 [7720]
   D. Value of long option contracts 19,090,829 [7730]
   E. Value of short option contracts -16,988,992 [7735] 5,963,102,645 [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 7,808,469,581 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 216,742,061 [7780]

10. Management Target Amount for Excess funds in separate section 30.7 accounts 140,000,000 [7785]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 76,742,061 [7785]
### Daily Segregation - Segregation Statement

**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA Act)**

1. **Net ledger balance**
   - A. Cash
     - 16,037,491,285 [7010]
   - B. Securities (at market)
     - 8,105,510,532 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 1,060,745,386 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - 665,459,288 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - -391,954,442 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 25,477,252,049 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 314,798,641 [7045]
   - Less: amount offset by customer securities
     - -309,439,581 [7047]
     - 5,359,060 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 25,482,611,109 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash
     - 4,219,874,279 [7070]
   - B. Securities representing investments of customers’ funds (at market)
     - 0 [7080]
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - 1,249,534,245 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - 13,198,725,945 [7100]
   - B. Securities representing investments of customers’ funds (at market)
     - 0 [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - 6,855,976,287 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 60,524,581 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
      - 665,459,288 [7132]
    - B. Value of open short option contracts
      - -391,954,442 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - 7,788,194 [7140]
    - B. Securities representing investments of customers’ funds (at market)
      - 0 [7160]
    - C. Securities held for particular customers or option customers in lieu of cash (at market)
      - 0 [7170]

12. **Segregated funds on hand**
    - 0 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 25,865,928,377 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 383,317,268 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - 235,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - 148,317,268 [7198]
**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
     - 15,221,677,976 [8500]
   - B. Securities (at market)
     - 11,248,272,836 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - -840,477,553 [8520]

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased
     - 0 [8530]
   - B. Market value of open cleared swaps option contracts granted (sold)
     - 0 [8540]

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - 25,629,473,259 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - -30,981,888 [8570] 6,506,903 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 25,635,980,162 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash
     - 5,494,421,103 [8600]
   - B. Securities representing investments of cleared swaps customers' funds (at market)
     - 0 [8610]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market)
     - 120,896,753 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash
     - 9,477,511,040 [8630]
   - B. Securities representing investments of cleared swaps customers' funds (at market)
     - 0 [8640]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market)
     - 11,127,376,083 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -41,031,194 [8660]

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts
      - 0 [8670]
    - B. Value of open cleared swaps short option contracts
      - 0 [8680]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - 0 [8690]
    - B. Securities representing investments of cleared swaps customers' funds (at market)
      - 0 [8700]
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market)
      - 0 [8710]

12. **Cleared swaps customer funds on hand**
    - A. Cash
      - 0
    - B. Securities representing investments of cleared swaps customers' funds (at market)
      - 0
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market)
      - 0 0 [8715]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 26,179,173,785 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 543,193,623 [8730]

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - 92,000,000 [8760]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - 451,193,623 [8770]