WINJAMMER FILING

INITIAL
End Date: 4/7/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/8/2021
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: $235,000,000
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: and $0
  d. Percentage range of customer segregated funds required between: % and %.

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $140,000,000
  b. Minimum percentage of customer secured funds required: 0%
  c. Dollar amount range between: and $0
  d. Percentage range of customer secured funds required between: % and %.

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: $92,000,000
  b. Minimum percentage of cleared swaps customer collateral required: 0%
  c. Dollar amount range between: and $0
  d. Percentage range of cleared swaps customer collateral required between: % and %.

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 4,486,815,038 [7315]
   - B. Securities (at market) 2,245,771,337 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 537,496,875 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 17,921,957 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -16,393,245 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 7,271,611,962 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities -64,457,427 [7352] 424,079 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 7,272,036,041 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 7,272,036,041 [7360]

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**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States 768,412,958 [7500]
   - B. Other banks qualified under Regulation 30.7 573,119,892 [7520] 1,341,532,850 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 500,136,059 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 23,677,425 [7560] 523,813,484 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 21,310,995 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts -2,389,098 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 18,921,957 [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 3,340,099,206 [7700]
   - B. Securities 1,721,957,853 [7710]
   - C. Unrealized gain (loss) on open futures contracts 539,885,973 [7720]
   - D. Value of long option contracts 17,921,957 [7730]
   - E. Value of short option contracts -16,393,245 [7735] 5,603,471,744 [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** 7,487,739,975 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 215,703,934 [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** 75,703,934 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 16,122,065,202 [7010]
   B. Securities (at market) 8,017,354,052 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   1,106,471,373 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 680,641,689 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -302,013,643 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,624,518,673 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   375,636,683 [7045]

6. Amount required to be segregated (add lines 4 and 5) 25,627,570,045 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 4,000,378,053 [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) 1,286,973,939 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,569,908,821 [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) 6,730,380,113 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 39,454,791 [7130]

10. Exchange traded options
    A. Value of open long option contracts 680,641,689 [7132]
    B. Value of open short option contracts -302,013,643 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 8,118,403 [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) 26,013,842,166 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,272,121 [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 Excess 151,272,121 [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 13,803,264,551 [8500]
   B. Securities (at market) 10,756,306,678 [8510]

2. Net unrealized profit (loss) in open cleared swaps 509,541,717 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Net Equity (deficit) (add lines 1, 2, and 3) 25,069,112,946 [8550]
   Less: amount offset by customer owned securities 46,512,038 [8560]
   1,256,143 [8570]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,070,369,089 [8590]

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,857,851,738 [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) 4,434,629 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,896,313,313 [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) 10,751,872,049 [8650]

8. Net settlement from (to) derivatives clearing organizations -16,829,523 [8660]

9. 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]

10. 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]

11. 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 [8715]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 25,493,642,206 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 423,273,117 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts $92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 331,273,117 [8770]