WINJAMMER FILING

INITIAL
End Date: 4/9/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/12/2021
Morgan Stanley & Co. LLC

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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%.

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%.

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%.

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 4,506,722,110 [7315]
   - B. Securities (at market) 2,243,665,106 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 575,008,921 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade 17,670,933 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -15,946,727 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,327,120,343 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities -23,736,794 [7352] 140,003 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,327,260,346 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,327,260,346 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States 754,274,557 [7500]
   - B. Other banks qualified under Regulation 30.7 509,093,031 [7520] 1,263,367,588 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States 500,396,583 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 23,646,897 [7560] 524,043,480 [7570]

3. Equities with registered futures commission merchants
   - A. Cash 21,258,370 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts -2,804,764 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 18,453,606 [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 3,439,071,287 [7700]
   - B. Securities 1,719,621,626 [7710]
   - C. Unrealized gain (loss) on open futures contracts 577,813,685 [7720]
   - D. Value of long option contracts 17,670,933 [7730]

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 7,544,095,478 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 216,835,132 [7780]

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 76,835,132 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - Cash: 15,628,135,432 [7010]
   - Securities at market: 8,120,193,188 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Value: 1,486,477,623 [7030]

3. **Exchange traded options**
   - Add market value of open option contracts purchased on a contract market: 694,048,459 [7032]
   - Deduct market value of open option contracts granted (sold) on a contract market: -302,329,563 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - Value: 25,626,525,139 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Value: 413,861,738 [7045]
   - Less: amount offset by customer securities: -410,768,980 [7047]
   - Less: offset by customer securities: 3,092,758 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - Value: 25,629,617,897 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - Cash: 3,911,731,596 [7070]
   - Securities representing investments of customers' funds (at market): 0 [7080]
   - Securities held for particular customers or option customers in lieu of cash (at market): 1,471,576,996 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - Cash: 13,647,055,867 [7100]
   - Securities representing investments of customers' funds (at market): 0 [7110]
   - Securities held for particular customers or option customers in lieu of cash (at market): 6,648,616,192 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - Value: -61,653,984 [7130]

10. **Exchange traded options**
    - Value of open long option contracts: 694,048,459 [7132]
    - Value of open short option contracts: -302,329,563 [7133]

11. **Net equities with other FCMs**
    - Net liquidating equity: 7,331,527 [7140]
    - Securities representing investments of customers' funds (at market): 0 [7160]
    - Securities held for particular customers or option customers in lieu of cash (at market): 0 [7170]

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

13. **Total amount in segregation (add lines 7 through 12)**
    - Value: 26,016,377,090 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Value: 386,759,193 [7190]

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: 151,759,193 [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 14,156,145,744 [8500]
   B. Securities (at market) 10,761,302,706 [8510]

2. Net unrealized profit (loss) in open cleared swaps 448,265,683 [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) 25,365,714,133 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 78,883,903 [8560]
   Less: amount offset by customer owned securities -77,879,456 [8570] 1,004,447 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,366,718,580 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,858,717,433 [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) 25,539,993 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 9,936,756,012 [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) 10,735,762,713 [8650]

9. Net settlement from (to) derivatives clearing organizations 121,810,557 [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) 25,678,586,708 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 311,868,128 [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 219,868,128 [8770]