WINJAMMER FILING

INITIAL
End Date: 9/20/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/21/2021
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:  ; 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 CH
### 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>5,175,864,362</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>1,964,052,372</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>327,214,275</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>106,206,502</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-62,600,195</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>7,510,737,316</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>121,914,591</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-115,526,518</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity</td>
<td>7,517,125,389</td>
</tr>
<tr>
<td>Method (add lines 4 and 5)</td>
<td></td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6</td>
<td>7,517,125,389</td>
</tr>
</tbody>
</table>

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Cash in banks</td>
<td></td>
</tr>
<tr>
<td>A. Banks located in the United States</td>
<td>479,010,750</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>348,284,630</td>
</tr>
<tr>
<td>2. Securities</td>
<td></td>
</tr>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>526,913,024</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>63,422,485</td>
</tr>
<tr>
<td>3. Equities with registered futures commission merchants</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>13,294,348</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-67,053</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0</td>
</tr>
<tr>
<td>4. Amounts held by clearing organizations of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0</td>
</tr>
<tr>
<td>5. Amounts held by members of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>4,552,434,805</td>
</tr>
<tr>
<td>B. Securities</td>
<td>1,373,716,863</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>327,281,328</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>106,206,502</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-62,600,195</td>
</tr>
<tr>
<td>6. Amounts with other depositories designated by a foreign board of trade</td>
<td>0</td>
</tr>
<tr>
<td>7. Segregated funds on hand</td>
<td>0</td>
</tr>
<tr>
<td>8. Total funds in separate section 30.7 accounts</td>
<td>7,727,897,487</td>
</tr>
<tr>
<td>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>210,772,098</td>
</tr>
<tr>
<td>10. Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000</td>
</tr>
<tr>
<td>11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>70,772,098</td>
</tr>
</tbody>
</table>
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)

1. **Net ledger balance**
   - **A. Cash**: \(17,746,867,675\)
   - **B. Securities (at market)**: \(7,710,841,927\)

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(-917,503,280\)

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: \(1,452,615,263\)
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: \(-1,149,113,550\)

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(24,843,708,035\)

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities**: \(-600,792,369\)

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(24,852,197,555\)

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: \(1,593,249,114\)
   - **B. Securities representing investments of customers’ funds (at market)**: \(0\)
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: \(2,930,548,686\)

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: \(15,611,640,110\)
   - **B. Securities representing investments of customers’ funds (at market)**: \(0\)
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: \(4,631,870,780\)

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(7,470,712\)

10. **Exchange traded options**
    - **A. Value of open long option contracts**: \(1,452,615,263\)
    - **B. Value of open short option contracts**: \(-1,149,113,550\)

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: \(7,512,927\)
    - **B. Securities representing investments of customers’ funds (at market)**: \(0\)
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: \(0\)

12. **Segregated funds on hand**
    - \(148,422,461\)

13. **Total amount in segregation (add lines 7 through 12)**
    - \(25,234,216,503\)

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(382,018,948\)

15. **Management Target Amount for Excess funds in segregation**
    - \(235,000,000\)

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: \(147,018,948\)
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
      15,737,975,303 [8500]
   B. Securities (at market)
      10,287,161,783 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   -950,585,970 [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
   25,074,551,116 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities
   -122,836,427 [8550] 1,173,561 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   25,075,724,677 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash
      4,026,004,827 [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)
      14,556,675 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash
      11,637,486,859 [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)
      10,272,605,108 [8650]

9. Net settlement from (to) derivatives clearing organizations
   -485,039,402 [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 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    25,465,614,103 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    389,889,426 [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
    297,889,426 [8770]