WINJAMMER FILING

INITIAL
End Date: 11/5/2021
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/8/2021
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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
      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
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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: 0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash: 5,731,236,815 [7315]
   B. Securities (at market): 1,755,529,038 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 177,472,911 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 36,436,363 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -21,366,688 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 7,679,308,439 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 79,669,593 [7351]
   Less: amount offset by customer owned securities: -78,421,351 [7352] 1,248,242 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 7,680,556,681 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 7,680,556,681 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States: 297,752,588 [7500]
   B. Other banks qualified under Regulation 30.7: 507,946,982 [7520] 805,699,570 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 385,870,401 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 69,089,414 [7560] 454,959,815 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 6,856,977 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 1,333,339 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 8,190,370 [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: 5,188,113,470 [7700]
   B. Securities: 1,300,569,223 [7710]
   C. Unrealized gain (loss) on open futures contracts: 176,139,518 [7720]
   D. Value of long option contracts: 36,436,363 [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: 7,948,741,641 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 268,184,960 [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: 128,184,960 [7785]
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### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**  
   - **B. Securities (at market)**

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**

4. **Net equity (deficit) (add lines 1, 2 and 3)**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities**

6. **Amount required to be segregated (add lines 4 and 5)**

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
   - **B. Securities representing investments of customers' funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
   - **B. Securities representing investments of customers' funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

9. **Net settlement from (to) derivatives clearing organizations of contract markets**

10. **Exchange traded options**
    - **A. Value of open long option contracts**
    - **B. Value of open short option contracts**

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
    - **B. Securities representing investments of customers' funds (at market)**
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

12. **Segregated funds on hand**

13. **Total amount in segregation (add lines 7 through 12)**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**

15. **Management Target Amount for Excess funds in segregation**

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
**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 14,164,962,577 [8500]
   - B. Securities (at market) 10,220,031,704 [8510]

2. Net unrealized profit (loss) in open cleared swaps 275,444,146 [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) 24,660,438,427 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 249,491,103
   - Less: amount offset by customer owned securities -240,311,816 [8550] 9,179,287 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 24,669,617,714 [8570]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash 2,989,296,297 [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) 6,439,690 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash 12,909,173,192 [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) 10,213,592,014 [8650]

9. Net settlement from (to) derivatives clearing organizations -615,063,933 [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

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 25,503,437,260 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 833,819,546 [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 741,819,546 [8770]