

WINJAMMER FILING

INITIAL  
End Date:4/27/2022  
Firm Name:Morgan Stanley & Co. LLC  
Form:Daily Seg - FOCUS II  
Submit Date:4/28/2022

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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
- 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%.

**235,000,000**

**0**

**0 0**

**0 0**

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%.

**140,000,000**

**0**

**0 0**

**0 0**

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%.

**92,000,000**

**0**

**0 0**

**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

|   |   |   |
|---|---|---|
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]                                       |
|   | A. Cash   | <u>5,300,938,267</u> [7315]                           |
|   | B. Securities (at market)   | <u>2,458,879,733</u> [7317]                           |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>1,386,031,900</u> [7325]                           |
| 3.  | Exchange traded options   |   |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>41,595,154</u> [7335]                              |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-26,896,964</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>9,160,548,090</u> [7345]                           |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>77,507,242</u> [7351]                              |
|   | Less: amount offset by customer owned securities  | <u>-63,055,359</u> [7352] <u>14,451,883</u> [7354]    |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>9,174,999,973</u> [7355]                           |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>9,174,999,973</u> [7360]                           |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |   |
| 1.  | Cash in banks   |   |
|   | A. Banks located in the United States   | <u>350,607,598</u> [7500]                             |
|   | B. Other banks qualified under Regulation 30.7  | <u>160,334,545</u> [7520] <u>510,942,143</u> [7530]   |
| 2.  | Securities  |   |
|   | A. In safekeeping with banks located in the United States   | <u>1,306,279,788</u> [7540]                           |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>94,867,112</u> [7560] <u>1,401,146,900</u> [7570]  |
| 3.  | Equities with registered futures commission merchants   |   |
|   | A. Cash   | <u>30,251,417</u> [7580]                              |
|   | B. Securities   | <u>0</u> [7590]                                       |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>4,071,268</u> [7600]                               |
|   | D. Value of long option contracts   | <u>0</u> [7610]                                       |
|   | E. Value of short option contracts  | <u>0</u> [7615] <u>34,322,685</u> [7620]              |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |   |
|   | A. Cash   | <u>0</u> [7640]                                       |
|   | B. Securities   | <u>0</u> [7650]                                       |
|   | C. Amount due to (from) clearing organization - daily variation   | <u>0</u> [7660]                                       |
|   | D. Value of long option contracts   | <u>0</u> [7670]                                       |
|   | E. Value of short option contracts  | <u>0</u> [7675] <u>0</u> [7680]                       |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|   | A. Cash   | <u>5,036,386,593</u> [7700]                           |
|   | B. Securities   | <u>1,057,732,833</u> [7710]                           |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>1,381,960,632</u> [7720]                           |
|   | D. Value of long option contracts   | <u>41,595,154</u> [7730]                              |
|   | E. Value of short option contracts  | <u>-26,896,964</u> [7735] <u>7,490,778,248</u> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                    | <u>0</u> [7760]                                       |
| 7.  | Segregated funds on hand  | <u>0</u> [7765]                                       |
| 8.  | Total funds in separate section 30.7 accounts   | <u>9,437,189,976</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>262,190,003</u> [7380]                             |
| 10.   | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>140,000,000</u> [7780]                             |
| 11.   | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>122,190,003</u> [7785]                             |

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**Form:Daily Seg - FOCUS II**

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>20,340,934,162</u></b> [7010]                              |
|     | B. Securities (at market)   | <b><u>8,922,996,280</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-2,598,768,948</u></b> [7030]                              |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>2,724,800,367</u></b> [7032]                               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-2,041,147,922</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>27,348,813,939</u></b> [7040]                              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>863,401,609</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-861,988,667</u></b> [7047] <b><u>1,412,942</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>27,350,226,881</u></b> [7060]                              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>2,668,021,619</u></b> [7070]                               |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>3,556,727,530</u></b> [7090]                               |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>15,473,744,003</u></b> [7100]                              |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>5,207,721,193</u></b> [7120]                               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-26,048,295</u></b> [7130]                                 |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>2,724,800,367</u></b> [7132]                               |
|     | B. Value of open short option contracts   | <b><u>-2,041,147,922</u></b> [7133]                              |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>17,650,515</u></b> [7140]                                  |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]   |
| 12. | Segregated funds on hand  | <b><u>158,547,557</u></b> [7150]                                 |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>27,740,016,567</u></b> [7180]                              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>389,789,686</u></b> [7190]                                 |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>235,000,000</u></b> [7194]                                 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>154,789,686</u></b> [7198]                                 |

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**Daily Segregation - Swaps Statement**

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  | <b><u>5,056,479,139</u></b> [8500]                               |
| B. Securities (at market)  | <b><u>9,777,113,209</u></b> [8510]                               |
| 2. Net unrealized profit (loss) in open cleared swaps  | <b><u>12,436,652,938</u></b> [8520]                              |
| 3. Cleared swaps options   |  |
| A. Market value of open cleared swaps option contracts purchased   | <b><u>0</u></b> [8530]   |
| B. Market value of open cleared swaps option contracts granted (sold)  | <b><u>0</u></b> [8540]   |
| 4. Net Equity (deficit) (add lines 1, 2, and 3)  | <b><u>27,270,245,286</u></b> [8550]                              |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>164,322,500</u></b> [8560]                                 |
| Less: amount offset by customer owned securities   | <b><u>-162,744,082</u></b> [8570] <b><u>1,578,418</u></b> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>27,271,823,704</u></b> [8590]                              |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |  |
| A. Cash  | <b><u>2,377,151,532</u></b> [8600]                               |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>0</u></b> [8610]   |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>10,369,769</u></b> [8620]                                  |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
| A. Cash  | <b><u>15,235,803,200</u></b> [8630]                              |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>0</u></b> [8640]   |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>9,766,743,440</u></b> [8650]                               |
| 9. Net settlement from (to) derivatives clearing organizations   | <b><u>247,278,830</u></b> [8660]                                 |
| 10. Cleared swaps options  |  |
| A. Value of open cleared swaps long option contracts   | <b><u>0</u></b> [8670]   |
| B. Value of open cleared swaps short option contracts  | <b><u>0</u></b> [8680]   |
| 11. Net equities with other FCMs   |  |
| A. Net liquidating equity  | <b><u>0</u></b> [8690]   |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>0</u></b> [8700]   |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>0</u></b> [8710]   |
| 12. Cleared swaps customer funds on hand   |  |
| A. Cash  | <b><u>0</u></b>  |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>0</u></b>  |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>0</u></b> [8715]   |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <b><u>27,637,346,771</u></b> [8720]                              |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <b><u>365,523,067</u></b> [8730]                                 |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <b><u>92,000,000</u></b> [8760]                                  |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management  | <b><u>273,523,067</u></b> [8770]                                 |