WINJAMMER FILING

INITIAL
End Date: 4/28/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/29/2022
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: $0 and $0
d. Percentage range of customer segregated funds required between: 0% and 0%

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: $0 and $0
d. Percentage range of customer secured funds required between: 0% and 0%

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: $0 and $0
d. Percentage range of cleared swaps customer collateral required between: 0% and 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: 5,403,545,371 [7315]
   b. Securities (at market): 2,476,443,454 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 1,581,516,096 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 40,787,665 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -26,459,243 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 9,475,833,343 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 63,444,097 [7351]
   Less: amount offset by customer owned securities: -53,600,680 [7352] 9,843,417 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 9,485,676,760 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 9,485,676,760 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   a. Banks located in the United States: 480,454,351 [7500]
   b. Other banks qualified under Regulation 30.7: 167,949,173 [7520] 648,403,524 [7530]

2. Securities
   a. In safekeeping with banks located in the United States: 1,323,414,617 [7540]
   b. In safekeeping with other banks qualified under Regulation 30.7: 93,058,623 [7560] 1,416,473,240 [7570]

3. Equities with registered futures commission merchants
   a. Cash: 29,675,657 [7580]
   b. Securities: 0 [7590]
   c. Unrealized gain (loss) on open futures contracts: 4,751,059 [7600]
   d. Value of long option contracts: 0 [7610]
   e. Value of short option contracts: 0 [7615] 34,426,716 [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: 4,978,906,609 [7700]
   b. Securities: 1,059,970,213 [7710]
   c. Unrealized gain (loss) on open futures contracts: 1,576,765,036 [7720]
   d. Value of long option contracts: 40,787,665 [7730]
   e. Value of short option contracts: -26,459,243 [7735] 7,629,970,280 [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: 9,729,273,760 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 243,597,000 [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: 103,597,000 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - \(20,469,053,256\) [7010]
   - **B. Securities (at market)**
     - \(8,634,893,032\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(-1,775,640,278\) [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - \(2,570,578,616\) [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - \(-1,936,980,759\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(27,961,903,867\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(975,603,824\) [7045]

   **Less: amount offset by customer securities**
   - \(-964,016,699\) [7047] \(11,587,125\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(27,973,490,992\) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**
     - \(2,913,964,819\) [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)**
     - \(3,535,507,004\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - \(15,620,198,780\) [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)**
     - \(4,940,442,217\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(542,364,023\) [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - \(2,570,578,616\) [7132]
    - **B. Value of open short option contracts**
      - \(-1,936,980,759\) [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - \(15,517,798\) [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**
    - \(158,943,811\) [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - \(28,360,536,309\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(387,045,317\) [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**
      - \(152,045,317\) [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 5,420,300,173 [8500]
   B. Securities (at market) 9,704,850,440 [8510]

2. Net unrealized profit (loss) in open cleared swaps 12,925,401,079 [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) 28,050,551,692 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 151,358,796 [8560]
   Less: amount offset by customer owned securities -147,984,394 [8570]
   3,374,402 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 28,053,926,094 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,911,527,959 [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) 12,369,840 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 15,226,576,384 [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) 9,692,480,600 [8650]

9. Net settlement from (to) derivatives clearing organizations 577,003,996 [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) 28,419,958,779 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 366,032,685 [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 274,032,685 [8770]