WINJAMMER FILING

AMENDMENT
End Date: 4/29/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/2/2022
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

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FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: ; or 235,000,000
- Minimum percentage of customer segregated funds required: % ; or 0
- Dollar amount range between: and; or 0 0
- Percentage range of customer segregated funds required between: % and%. 0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: ; or 140,000,000
- Minimum percentage of customer secured funds required: % ; or 0
- Dollar amount range between: and; or 0 0
- Percentage range of customer secured funds required between: % and%. 0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: ; or 92,000,000
- Minimum percentage of cleared swaps customer collateral required: % ; or 0
- Dollar amount range between: and; or 0 0
- 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: **0 [7305]**

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - Cash: **5,159,701,013 [7315]**
   - Securities (at market): **2,495,504,523 [7317]**

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: **1,616,014,578 [7325]**

3. **Exchange traded options**
   - Market value of open option contracts purchased on a foreign board of trade: **39,020,162 [7335]**
   - Market value of open contracts granted (sold) on a foreign board of trade: **-24,338,406 [7337]**

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: **9,285,901,870 [7345]**

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: **7,185,083 [7354]**

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: **9,293,086,953 [7355]**

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: **9,293,086,953 [7360]**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - Banks located in the United States: **294,466,798 [7500]**
   - Other banks qualified under Regulation 30.7: **205,961,477 [7520]**

2. **Securities**
   - In safekeeping with banks located in the United States: **1,346,349,875 [7540]**
   - In safekeeping with other banks qualified under Regulation 30.7: **94,110,520 [7560]**

3. **Equities with registered futures commission merchants**
   - Cash: **30,009,311 [7580]**
   - Securities: **0 [7590]**
   - Unrealized gain (loss) on open futures contracts: **4,804,931 [7600]**
   - Value of long option contracts: **0 [7610]**
   - Value of short option contracts: **0 [7615]**

4. **Amounts held by clearing organizations of foreign boards of trade**
   - Cash: **0 [7640]**
   - Securities: **0 [7650]**
   - Amount due to (from) clearing organization - daily variation: **0 [7660]**
   - Value of long option contracts: **0 [7670]**
   - Value of short option contracts: **0 [7675]**

5. **Amounts held by members of foreign boards of trade**
   - Cash: **4,853,576,065 [7700]**
   - Securities: **1,055,044,128 [7710]**
   - Unrealized gain (loss) on open futures contracts: **1,611,209,647 [7720]**
   - Value of long option contracts: **39,020,162 [7730]**
   - Value of short option contracts: **-24,338,406 [7735]**

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**: **9,510,214,508 [7770]**

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: **217,127,555 [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**: **77,127,555 [7785]**
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 19,466,481,452 [7010]
   - **B. Securities (at market)**: 8,927,948,338 [7020]

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**: 2,719,714,333 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -2,059,451,062 [7033]

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**: -1,196,384,503 [7047] 4,723,411 [7050]

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

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 2,101,819,841 [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)**: 3,841,720,488 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 15,605,649,005 [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)**: 4,925,918,543 [7120]

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

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 2,719,714,333 [7132]
    - **B. Value of open short option contracts**: -2,059,451,062 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 10,211,023 [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**

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**

Excess
**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: 4,886,574,928 [8500]
   - B. Securities (at market): 9,722,911,968 [8510]

2. Net unrealized profit (loss) in open cleared swaps: 13,117,791,621 [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): 27,727,278,517 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities
     - 1,292,017 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 27,728,570,534 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 3,167,637,288 [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): 12,461,452 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 15,171,094,300 [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): 9,710,450,516 [8650]


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): 28,223,550,962 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 494,980,428 [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: 402,980,428 [8770]