WINJAMMER FILING

INITIAL
End Date: 5/2/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/3/2022
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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):
- 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
**INITIAL**

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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**  
     - $5,108,522,720 [7315]
   - **B. Securities (at market)**  
     - $2,542,435,579 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**  
   - $1,534,682,277 [7325]

3. **Exchange traded options**
   a. **Market value of open option contracts purchased on a foreign board of trade**  
      - $39,341,070 [7335]
   b. **Market value of open contracts granted (sold) on a foreign board of trade**  
      - $23,757,647 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**  
   - $9,201,223,999 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**  
   - $75,283,934
   - Amount offset by customer owned securities  
     - $72,590,928 [7352]
     - $2,693,006 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**  
   - **Method (add lines 4 and 5)**  
     - $9,203,917,005 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**  
   - $9,203,917,005 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**  
     - $269,700,060 [7500]
   - **B. Other banks qualified under Regulation 30.7**  
     - $136,893,962 [7520]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**  
     - $1,399,066,836 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**  
     - $93,571,523 [7560]

3. **Equities with registered futures commission merchants**
   - **A. Cash**  
     - $29,929,648 [7580]
   - **B. Securities**  
     - $0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**  
     - $5,999,081 [7600]
   - **D. Value of long option contracts**  
     - $0 [7610]
   - **E. Value of short option contracts**  
     - $0 [7615]

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]

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**  
     - $4,889,884,959 [7700]
   - **B. Securities**  
     - $1,049,797,220 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**  
     - $1,528,683,195 [7720]
   - **D. Value of long option contracts**  
     - $39,341,070 [7730]
   - **E. Value of short option contracts**  
     - $-23,757,647 [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**  
   - $9,419,109,907 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**  
   - $215,192,902 [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**  
    - $75,192,902 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 20,722,141,137 [7010]
   B. Securities (at market) 8,779,718,178 [7020]


3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 2,847,531,042 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -2,198,552,733 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,844,604,161 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 1,153,155,262 [7045]
   Less: amount offset by customer securities -1,139,764,645 [7047] 13,390,617 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,857,994,778 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 1,827,105,279 [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) 3,828,158,882 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 15,611,292,807 [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) 4,794,753,239 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 360,972,665 [7130]

10. Exchange traded options
    A. Value of open long option contracts 2,847,531,042 [7132]
    B. Value of open short option contracts -2,198,552,733 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 17,711,425 [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 156,806,057 [7150]

13. Total amount in segregation (add lines 7 through 12) 27,245,778,663 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 387,783,885 [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 152,783,885 [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 4,749,164,650 [8500]
   B. Securities (at market) 9,720,288,212 [8510]

2. Net unrealized profit (loss) in open cleared swaps 13,686,854,097 [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 235,613,121 [8560]
   Less: amount offset by customer owned securities -233,440,056 [8570] 2,173,065 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 28,158,480,024 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,181,885,205 [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) 20,270,685 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 15,187,998,584 [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) 9,700,017,527 [8650]

9. Net settlement from (to) derivatives clearing organizations 560,878,289 [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) 28,651,050,290 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 492,570,266 [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 400,570,266 [8770]