WINJAMMER FILING

INITIAL
End Date: 5/9/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/10/2022
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):

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
**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
   5,288,791,092 [7315]
   B. Securities (at market)
   2,603,919,426 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   518,819,239 [7325]

3. **Exchange traded options**
   a. Market value of open option contracts purchased on a foreign board of trade
   42,460,319 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade
   -25,713,925 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   8,428,276,151 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   310,780,155 [7351]
   Less: amount offset by customer owned securities
   -308,154,143 [7352]
   2,626,012 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   8,430,902,163 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   8,430,902,163 [7360]

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**Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   A. Banks located in the United States
   93,565,075 [7500]
   B. Other banks qualified under Regulation 30.7
   300,709,872 [7520] 394,274,947 [7530]

2. **Securities**
   A. In safekeeping with banks located in the United States
   1,466,628,580 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7
   93,370,240 [7560] 1,559,998,820 [7570]

3. **Equities with registered futures commission merchants**
   A. Cash
   29,852,191 [7580]
   B. Securities
   0 [7590]
   C. Unrealized gain (loss) on open futures contracts
   5,897,968 [7600]
   D. Value of long option contracts
   0 [7610]
   E. Value of short option contracts
   0 [7615] 35,750,159 [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
   5,131,786,367 [7700]
   B. Securities
   1,043,920,607 [7710]
   C. Unrealized gain (loss) on open futures contracts
   512,921,271 [7720]
   D. Value of long option contracts
   42,460,319 [7730]
   E. Value of short option contracts
   -25,713,925 [7735] 6,705,374,639 [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**
   8,695,398,565 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   264,496,402 [7380]

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**
    124,496,402 [7785]
## Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: $22,403,011,656
   - B. Securities (at market): $9,258,508,018

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - $-6,410,962,534

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: $2,642,691,579
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $2,071,869,971

4. Net equity (deficit) (add lines 1, 2 and 3)
   - $25,821,378,748

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer securities: $1,607,748,229

6. Amount required to be segregated (add lines 4 and 5)
   - $25,825,774,720

7. Deposited in segregated funds bank accounts
   - A. Cash: $1,973,303,606
   - B. Securities representing investments of customers’ funds (at market): $0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $3,410,488,451

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: $14,829,063,570
   - B. Securities representing investments of customers’ funds (at market): $0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): $5,691,659,401

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - $-432,214,458

10. Exchange traded options
    - A. Value of open long option contracts: $2,642,691,579
    - B. Value of open short option contracts: $2,071,869,971

11. Net equities with other FCMs
    - A. Net liquidating equity: $19,035,029
    - B. Securities representing investments of customers’ funds (at market): $0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): $0

12. Segregated funds on hand
    - $156,360,166

13. Total amount in segregation (add lines 7 through 12)
    - $26,218,517,373

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - $392,742,653

15. Management Target Amount for Excess funds in segregation
    - $235,000,000

16. Excess (deficiency) funds in segregation over (under) Management Target Amount
    - Excess: $157,742,653
**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. Securities (at market)

2. **Net unrealized profit (loss) in open cleared swaps**

3. **Cleared swaps options**
   A. Market value of open cleared swaps option contracts purchased
   B. Market value of open cleared swaps option contracts granted (sold)

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 owned securities

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   A. Cash
   B. Securities representing investments of cleared swaps customers' funds (at market)
   C. Securities held for particular cleared swaps customers in lieu of cash (at market)

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   A. Cash
   B. Securities representing investments of cleared swaps customers' funds (at market)
   C. Securities held for particular cleared swaps customers in lieu of cash (at market)

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

10. **Cleared swaps options**
    A. Value of open cleared swaps long option contracts
    B. Value of open cleared swaps short option contracts

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

12. **Cleared swaps customer funds on hand**
    A. Cash
    B. Securities representing investments of cleared swaps customers' funds (at market)
    C. Securities held for particular cleared swaps customers in lieu of cash (at market)

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

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

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**