WINJAMMER FILING

INITIAL
End Date: 7/13/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/14/2022
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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

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

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

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
      7,415,638,222 [7315]
   B. Securities (at market)
      2,985,553,597 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   -1,437,041,969 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade
      38,705,385 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade
      -37,560,323 [7337]

4. Net equity (deficit) (add lines 1, 2. and 3.)
   8,965,294,912 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   653,104,771 [7351]
   Less: amount offset by customer owned securities
   -651,525,951 [7352]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   8,966,873,732 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   8,966,873,732 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States
      470,512,235 [7500]
   B. Other banks qualified under Regulation 30.7
      211,731,142 [7520]
   C. In safekeeping with banks located in the United States
      653,988,724 [7540]
   D. In safekeeping with other banks qualified under Regulation 30.7
      120,441,872 [7560]
   E. Cash
      25,567,418 [7580]
   F. Securities
      0 [7590]
   G. Unrealized gain (loss) on open futures contracts
      -2,148,125 [7600]
   H. Value of long option contracts
      0 [7610]
   I. Value of short option contracts
      0 [7615]
   J. Value of long option contracts
      38,705,385 [7630]
   K. Value of short option contracts
      0 [7620]

2. 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]

3. Amounts held by members of foreign boards of trade
   A. Cash
      6,927,850,448 [7700]
   B. Securities
      2,211,123,001 [7710]
   C. Unrealized gain (loss) on open futures contracts
      -1,434,893,844 [7720]
   D. Value of long option contracts
      38,705,385 [7730]
   E. Value of short option contracts
      -37,560,323 [7735]
   F. Value of long option contracts
      7,705,224,667 [7740]

4. Amounts with other depositories designated by a foreign board of trade
   0 [7760]

5. Segregated funds on hand
   0 [7765]

6. Total funds in separate section 30.7 accounts
   9,185,317,933 [7770]

7. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   218,444,201 [7780]

8. Management Target Amount for Excess funds in separate section 30.7 accounts
   140,000,000 [7780]

9. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
   78,444,201 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 21,758,126,779 [7010]
   B. Securities (at market) 9,182,470,811 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -2,378,167,199 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 2,211,984,542 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,873,455,002 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 28,900,959,931 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 223,785,736 [7045]
   Less: amount offset by customer securities -219,406,946 [7047] 4,378,790 [7050]

6. Amount required to be segregated (add lines 4 and 5) 28,905,338,721 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 2,788,351,689 [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) 3,642,040,875 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 16,607,877,055 [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) 5,394,071,194 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 467,880,205 [7130]

10. Exchange traded options
    A. Value of open long option contracts 2,211,984,542 [7132]
    B. Value of open short option contracts -1,873,455,002 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 12,705,237 [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 146,358,742 [7150]

13. Total amount in segregation (add lines 7 through 12) 29,397,814,537 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 492,475,816 [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 257,475,816 [7198]
Cleared Swaps Customer Requirements

1. Net ledger balance
   A. Cash 7,641,669,324 [8500]
   B. Securities (at market) 9,277,172,951 [8510]

2. Net unrealized profit (loss) in open cleared swaps 11,826,709,182 [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) 28,745,551,457 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities -92,274,406 [8550] 7,251,413 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 28,752,802,870 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,723,572,763 [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) 9,258,200 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 16,299,764,801 [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) 9,267,914,751 [8650]

9. Net settlement from (to) derivatives clearing organizations -72,898,069 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 29,227,612,446 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 474,809,576 [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 382,809,576 [8770]