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INITIAL
End Date: 7/19/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/20/2022
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

Contact Phone Number
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FCM’s Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 235,000,000
b. Minimum percentage of customer segregated funds required: % ; or 0
   c. Dollar amount range between: and; or 0 0
d. Percentage range of customer segregated funds required between: % and%. 0 0

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

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 92,000,000
b. Minimum percentage of cleared swaps customer collateral required: % ; or 0
c. Dollar amount range between: and; or 0 0
d. 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**
   - **A. Cash**: 7,262,368,392 [7315]
   - **B. Securities (at market)**: 3,024,146,319 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -1,047,316,244 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 40,048,780 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -39,960,360 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,239,286,887 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 636,596,020 [7351]
   - Less: amount offset by customer owned securities: -614,566,299 [7352]
   - **22,029,721** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,261,316,608 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,261,316,608 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 560,088,214 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 190,914,254 [7520] 751,002,468 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 755,487,452 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 112,444,693 [7560] 867,932,145 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 25,410,515 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: -2,525,299 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 22,885,216 [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**: 6,715,750,217 [7700]
   - **B. Securities**: 2,156,214,174 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: -1,044,790,945 [7720]
   - **D. Value of long option contracts**: 40,048,780 [7730]
   - **E. Value of short option contracts**: 39,960,360 [7735] 7,827,261,866 [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**: 9,469,081,695 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 207,765,087 [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**: 67,765,087 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**  
     $20,716,220,474  [7010]
   - **B. Securities (at market)**  
     $9,396,078,508  [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   $-1,228,780,043  [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**  
     $2,314,432,313  [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**  
     $-1,899,300,942  [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   $29,298,650,310  [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   $692,331,650  [7045]
   - Less: amount offset by customer securities  
     $-690,896,010  [7047]  
     $1,435,640  [7050]

6. **Amount required to be segregated (add lines 4 and 5)**  
   $29,300,085,950  [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**  
       $3,068,072,331  [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)**  
       $4,232,560,039  [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**  
     $16,530,543,328  [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)**  
     $5,019,282,834  [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**  
   $265,438,667  [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**  
      $2,314,432,313  [7132]
    - **B. Value of open short option contracts**  
      $-1,899,300,942  [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**  
      $13,771,726  [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**  
    $144,235,635  [7150]

13. **Total amount in segregation (add lines 7 through 12)**  
    $29,869,035,931  [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    $388,949,981  [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 |
    |--------|
    | 153,949,981 |

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INITIAL

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### 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: \(7,845,341,137\) [8500]
   B. Securities (at market): \(9,351,816,782\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   \(12,572,691,341\) [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)**
   \(29,769,849,260\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   \(72,645,941\) [8560]
   Less: amount offset by customer owned securities
   \(-70,081,713\) [8570]
   \(2,564,228\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   \(29,772,413,488\) [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   A. Cash: \(3,746,048,979\) [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): \(79,572,315\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   A. Cash: \(16,245,570,517\) [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): \(9,272,244,467\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   \(734,670,971\) [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)**
    \(30,078,107,249\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    \(305,693,761\) [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**
    \(213,693,761\) [8770]