WINJAMMER FILING

INITIAL
End Date: 8/9/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/10/2022
Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC

Contact Name
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Contact Phone Number
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FCM's Customer Segregated Funds Residual Interest Target (choose one):

- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0
- Dollar amount range between: 0 and 0
- Percentage range of customer segregated funds required between: 0 and 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- Minimum dollar amount: 140,000,000
- Minimum percentage of customer secured funds required: 0
- Dollar amount range between: 0 and 0
- Percentage range of customer secured funds required between: 0 and 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0
- Dollar amount range between: 0 and 0
- 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: 

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>6,666,287,484</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,998,091,003</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>-223,778,731</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>25,470,262</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-14,680,539</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2. and 3.)</td>
<td>9,451,389,479</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>410,251,178</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-409,831,961</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>9,451,808,696</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>9,451,808,696</td>
</tr>
</tbody>
</table>

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Cash in banks</td>
<td></td>
</tr>
<tr>
<td>A. Banks located in the United States</td>
<td>552,615,818</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>282,328,653</td>
</tr>
<tr>
<td>2. Securities</td>
<td></td>
</tr>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>743,561,764</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>115,279,420</td>
</tr>
<tr>
<td>3. Equities with registered futures commission merchants</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>23,002,937</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>2,681,934</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0</td>
</tr>
<tr>
<td>4. Amounts held by clearing organizations of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0</td>
</tr>
<tr>
<td>5. Amounts held by members of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>6,024,509,142</td>
</tr>
<tr>
<td>B. Securities</td>
<td>2,139,249,820</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>226,460,665</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>25,470,262</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-14,680,539</td>
</tr>
<tr>
<td>6. Amounts with other depositories designated by a foreign board of trade</td>
<td></td>
</tr>
<tr>
<td>7. Segregated funds on hand</td>
<td>0</td>
</tr>
<tr>
<td>8. Total funds in separate section 30.7 accounts</td>
<td>9,667,558,546</td>
</tr>
<tr>
<td>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</td>
<td>215,749,850</td>
</tr>
<tr>
<td>10. Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000</td>
</tr>
<tr>
<td>11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>75,749,850</td>
</tr>
</tbody>
</table>
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 16,852,243,516 [7010]
   B. Securities (at market) 9,640,709,478 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,343,363,390 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,889,476,859 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,496,535,327 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 28,229,257,916 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 267,648,023 [7045]
   Less: amount offset by customer securities -266,432,140 [7047] 1,215,883 [7050]

6. Amount required to be segregated (add lines 4 and 5) 28,230,473,799 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 1,956,496,208 [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) 4,940,071,755 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 16,685,298,749 [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) 4,700,637,723 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -69,043,698 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,889,476,859 [7132]
    B. Value of open short option contracts -1,496,535,327 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 10,303,242 [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 0 [7150]

13. Total amount in segregation (add lines 7 through 12) 28,616,705,511 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,231,712 [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 151,231,712 [7198]
### 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: $7,736,140,395
   - B. Securities (at market): $9,202,340,829

2. **Net unrealized profit (loss) in open cleared swaps**: $11,982,907,969

3. **Cleared swaps option**
   - A. Market value of open cleared swaps option contracts purchased: $0
   - B. Market value of open cleared swaps option contracts granted (sold): $0

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: $28,921,389,193

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $76,207,285
   - Less: amount offset by customer owned securities: $74,931,558
   - Gross offset amount: $1,275,727

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $28,922,664,920

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $3,293,092,423
   - 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): $8,843,399

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $16,479,209,807
   - 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): $9,193,497,430

9. **Net settlement from (to) derivatives clearing organizations**: $328,412,125

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: $0
    - B. Value of open cleared swaps short option contracts: $0

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $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

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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: $29,303,055,184

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $380,390,264

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: $92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: $288,390,264