

**WINJAMMER FILING**

**INITIAL**

**End Date:4/6/2022**

**Firm Name:Morgan Stanley & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:4/7/2022**

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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 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 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 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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <b>0</b> [7305]   |
|     | A. Cash   | <b><u>4,665,088,442</u></b> [7315]                                  |
|     | B. Securities (at market)   | <b><u>2,294,430,926</u></b> [7317]                                  |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <b><u>2,036,992,143</u></b> [7325]                                  |
| 3.  | Exchange traded options   |   |
|     | a. Market value of open option contracts purchased on a foreign board of trade                            | <b><u>47,106,515</u></b> [7335]                                     |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <b><u>-29,664,916</u></b> [7337]                                    |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <b><u>9,013,953,110</u></b> [7345]                                  |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <b><u>110,567,939</u></b> [7351]                                    |
|     | Less: amount offset by customer owned securities  | <b><u>-108,062,261</u></b> [7352] <b><u>2,505,678</u></b> [7354]    |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <b><u>9,016,458,788</u></b> [7355]                                  |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <b><u>9,016,458,788</u></b> [7360]                                  |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <b><u>290,488,302</u></b> [7500]                                    |
|     | B. Other banks qualified under Regulation 30.7  | <b><u>272,872,369</u></b> [7520] <b><u>563,360,671</u></b> [7530]   |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <b><u>1,083,767,237</u></b> [7540]                                  |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <b><u>81,821,321</u></b> [7560] <b><u>1,165,588,558</u></b> [7570]  |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <b><u>29,759,072</u></b> [7580]                                     |
|     | B. Securities   | <b><u>0</u></b> [7590]  |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>3,282,989</u></b> [7600]                                      |
|     | D. Value of long option contracts   | <b><u>0</u></b> [7610]  |
|     | E. Value of short option contracts  | <b><u>0</u></b> [7615] <b><u>33,042,061</u></b> [7620]              |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |   |
|     | A. Cash   | <b><u>0</u></b> [7640]  |
|     | B. Securities   | <b><u>0</u></b> [7650]  |
|     | C. Amount due to (from) clearing organization - daily variation   | <b><u>0</u></b> [7660]  |
|     | D. Value of long option contracts   | <b><u>0</u></b> [7670]  |
|     | E. Value of short option contracts  | <b><u>0</u></b> [7675] <b><u>0</u></b> [7680]                       |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <b><u>4,290,660,779</u></b> [7700]                                  |
|     | B. Securities   | <b><u>1,128,842,368</u></b> [7710]                                  |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>2,033,709,154</u></b> [7720]                                  |
|     | D. Value of long option contracts   | <b><u>47,106,515</u></b> [7730]                                     |
|     | E. Value of short option contracts  | <b><u>-29,664,916</u></b> [7735] <b><u>7,470,653,900</u></b> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                    | <b><u>0</u></b> [7760]  |
| 7.  | Segregated funds on hand  | <b><u>0</u></b> [7765]  |
| 8.  | Total funds in separate section 30.7 accounts   | <b><u>9,232,645,190</u></b> [7770]                                  |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <b><u>216,186,402</u></b> [7380]                                    |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <b><u>140,000,000</u></b> [7780]                                    |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <b><u>76,186,402</u></b> [7785]                                     |

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**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>16,208,630,300</u></b> [7010]                                 |
|     | B. Securities (at market)   | <b><u>8,963,242,319</u></b> [7020]                                  |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>1,149,182,956</u></b> [7030]                                  |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>2,377,088,020</u></b> [7032]                                  |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,580,924,150</u></b> [7033]                                 |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>27,117,219,445</u></b> [7040]                                 |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>1,060,072,642</u></b> [7045]                                  |
|     | Less: amount offset by customer securities  | <b><u>-1,049,280,145</u></b> [7047] <b><u>10,792,497</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>27,128,011,942</u></b> [7060]                                 |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>1,445,791,952</u></b> [7070]                                  |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>3,262,034,341</u></b> [7090]                                  |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>16,510,313,552</u></b> [7100]                                 |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>5,539,059,639</u></b> [7120]                                  |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-200,880,290</u></b> [7130]                                   |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>2,377,088,020</u></b> [7132]                                  |
|     | B. Value of open short option contracts   | <b><u>-1,580,924,150</u></b> [7133]                                 |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>18,976,970</u></b> [7140]                                     |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]  |
| 12. | Segregated funds on hand  | <b><u>162,148,339</u></b> [7150]                                    |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>27,533,608,373</u></b> [7180]                                 |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>405,596,431</u></b> [7190]                                    |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>235,000,000</u></b> [7194]                                    |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>170,596,431</u></b> [7198]                                    |

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**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><u>5,356,849,116</u></b> [8500]   |
|                                     | B. Securities (at market) <b><u>10,661,506,304</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>12,311,297,620</u></b> [8520]   |
| 3.                                  | Cleared swaps options  |
|                                     | A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]  |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]                                     |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b><u>28,329,653,040</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>262,528,349</u></b> [8560]               |
|                                     | Less: amount offset by customer owned securities <b><u>-238,094,078</u></b> [8570] <b><u>24,434,271</u></b> [8580]               |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>28,354,087,311</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b><u>2,947,340,923</u></b> [8600]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>16,617,542</u></b> [8620]            |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>15,018,657,951</u></b> [8630]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8640]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>10,644,888,762</u></b> [8650]        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>94,486,382</u></b> [8660]                                      |
| 10.                                 | Cleared swaps options  |
|                                     | A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]  |
|                                     | B. Value of open cleared swaps short option contracts <b><u>0</u></b> [8680]   |
| 11.                                 | Net equities with other FCMs   |
|                                     | A. Net liquidating equity <b><u>0</u></b> [8690]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]                     |
| 12.                                 | Cleared swaps customer funds on hand   |
|                                     | A. Cash <b><u>0</u></b>  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>                             |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8715]                     |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>28,721,991,560</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>367,904,249</u></b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>92,000,000</u></b> [8760]                   |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>275,904,249</u></b> [8770] |