WINJAMMER FILING

INITIAL
End Date: 11/16/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/17/2022
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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 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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**
   - **B. Securities (at market)**

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**

4. **Net equity (deficit) (add lines 1. 2. and 3.)**

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

   Less: amount offset by customer owned securities

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**
   - **B. Other banks qualified under Regulation 30.7**

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
   - **B. In safekeeping with other banks qualified under Regulation 30.7**

3. **Equities with registered futures commission merchants**
   - **A. Cash**
   - **B. Securities**
   - **C. Unrealized gain (loss) on open futures contracts**
   - **D. Value of long option contracts**
   - **E. Value of short option contracts**

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **A. Cash**
   - **B. Securities**
   - **C. Amount due to (from) clearing organization - daily variation**
   - **D. Value of long option contracts**
   - **E. Value of short option contracts**

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**
   - **B. Securities**
   - **C. Unrealized gain (loss) on open futures contracts**
   - **D. Value of long option contracts**
   - **E. Value of short option contracts**

6. **Amounts with other depositories designated by a foreign board of trade**

7. **Segregated funds on hand**

8. **Total funds in separate section 30.7 accounts**

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**

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**Daily Segregation - Secured Amounts**

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

1. **Net ledger balance**
   - **A. Cash**: 21,548,950,882 [7010]
   - **B. Securities (at market)**: 10,356,001,515 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: -4,246,062,850 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 1,488,622,986 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -1,259,544,741 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 27,887,967,792 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 807,803,496 [7045]
   - Less: amount offset by customer securities: -805,846,033 [7047] 1,957,463 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 27,889,925,255 [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 2,545,827,789 [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)**: 4,214,850,313 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 14,839,986,769 [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)**: 6,141,151,202 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 298,974,474 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 1,488,622,986 [7132]
    - **B. Value of open short option contracts**: -1,259,544,741 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 6,739,110 [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)**: 28,276,607,902 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,682,647 [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**: 151,682,647 [7198]

**Excess**
### 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**
   - 1,419,589,308 [8500]

   **B. Securities (at market)**
   - 9,206,483,043 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 15,895,503,119 [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)**
   - 26,521,575,470 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   
   **Less: amount offset by customer owned securities**
   - 195,229,682 [8570] 7,723,639 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 26,529,299,109 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   
   **A. Cash**
   - 4,047,015,736 [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)**
   - 51,617,226 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   
   **A. Cash**
   - 14,392,371,741 [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)**
   - 9,154,865,817 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -559,028,149 [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)**
    - 27,086,842,371 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 557,543,262 [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**
    - 465,543,262 [8770]