WINJAMMER FILING

INITIAL
End Date: 12/30/2022
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/3/2023
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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):
- 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
**INITIAL**

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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** 6,425,319,953 [7315]
   - **B. Securities (at market)** 3,264,264,811 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** -64,706,214 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 24,699,911 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -13,140,635 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 9,636,437,826 [7345]

5. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 9,637,354,824 [7355]

6. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,637,354,824 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States 65,956,354 [7500]
   - B. Other banks qualified under Regulation 30.7 227,999,513 [7520] 293,955,867 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 849,548,738 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 147,544,961 [7560] 997,093,699 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 29,123,855 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts -1,416,954 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 27,706,901 [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 6,354,507,556 [7700]
   - B. Securities 2,267,717,113 [7710]
   - C. Unrealized gain (loss) on open futures contracts -63,289,260 [7720]
   - D. Value of long option contracts 24,699,911 [7730]
   - E. Value of short option contracts -13,140,635 [7735] 8,569,948,685 [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** 9,888,705,152 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 251,350,328 [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** 111,350,328 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 17,583,423,417 [7010]
   - **B. Securities (at market)**
     - 10,076,309,555 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -461,091,817 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 550,970,936 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -513,924,738 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 27,235,687,353 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 311,451,483 [7045]
   - Less: amount offset by customer securities
     - -310,531,816 [7047] 919,667 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 27,236,607,020 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 2,933,348,180 [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)**
     - 2,464,840,286 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 14,068,047,418 [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)**
     - 7,611,469,269 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 495,767,816 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 550,970,936 [7132]
    - **B. Value of open short option contracts**
      - -513,924,738 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 12,889,964 [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)**
    - 27,623,409,131 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 386,802,111 [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
      - 151,802,111 [7198]
### 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: \(1,353,365,388\) [8500]
   - B. Securities (at market): \(8,449,229,093\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \(16,189,445,561\) [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)**
   - \(25,992,040,042\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - \(-31,186,255\) [8570] \(11,597,583\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \(26,003,637,625\) [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(3,509,091,544\) [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): \(20,514,391\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(14,223,868,000\) [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): \(8,428,714,702\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - \(216,874,702\) [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)**
    - \(26,399,063,339\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \(395,425,714\) [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**
    - \(303,425,714\) [8770]