

# WINJAMMER FILING

INITIAL

End Date:1/25/2023

Firm Name:Morgan Stanley & Co LLC

Form:Daily Seg - FOCUS II

Submit Date:1/26/2023

**INITIAL****End Date:**1/25/2023**Firm Name:**Morgan Stanley & Co LLC**Form:**Daily Seg - FOCUS II**Submit Date:**1/26/2023**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

**INITIAL**

End Date:1/25/2023

Firm Name:Morgan Stanley &amp; Co LLC

Form:Daily Seg - FOCUS II

Submit Date:1/26/2023

**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	<b>0</b> [7305]
1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<b>6,353,108,079</b> [7315]
	A. Cash	<b>3,387,718,028</b> [7317]
	B. Securities (at market)	<b>667,241,666</b> [7325]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b>39,297,862</b> [7335]
3.	Exchange traded options	<b>-26,993,747</b> [7337]
	a. Market value of open option contracts purchased on a foreign board of trade	<b>10,420,371,888</b> [7345]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<b>127,463,106</b> [7351]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<b>-126,190,269</b> [7352] <b>1,272,837</b> [7354]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b>10,421,644,725</b> [7355]
	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)	<b>10,421,644,725</b> [7360]
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	<b>84,519,252</b> [7500]
	A. Banks located in the United States	<b>119,305,532</b> [7520] <b>203,824,784</b> [7530]
2.	Securities	<b>1,002,818,012</b> [7540]
	A. In safekeeping with banks located in the United States	<b>149,705,877</b> [7560] <b>1,152,523,889</b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b>30,369,561</b> [7580]
	B. Securities	<b>0</b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b>4,711,451</b> [7600]
	D. Value of long option contracts	<b>0</b> [7610]
	E. Value of short option contracts	<b>0</b> [7615] <b>35,081,012</b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b>0</b> [7640]
	B. Securities	<b>0</b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b>0</b> [7660]
	D. Value of long option contracts	<b>0</b> [7670]
	E. Value of short option contracts	<b>0</b> [7675] <b>0</b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b>6,355,069,435</b> [7700]
	B. Securities	<b>2,235,194,140</b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b>662,530,215</b> [7720]
	D. Value of long option contracts	<b>39,297,862</b> [7730]
	E. Value of short option contracts	<b>-26,993,747</b> [7735] <b>9,265,097,905</b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b>0</b> [7760]
7.	Segregated funds on hand	<b>0</b> [7765]
8.	Total funds in separate section 30.7 accounts	<b>10,656,527,590</b> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b>234,882,865</b> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<b>140,000,000</b> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b>94,882,865</b> [7785]

**INITIAL**

End Date:1/25/2023

Firm Name:Morgan Stanley &amp; Co LLC

Form:Daily Seg - FOCUS II

Submit Date:1/26/2023

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>14,300,263,160</u> [7010]
	B. Securities (at market)	<u>9,843,382,453</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>2,480,075,339</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>582,890,257</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-584,760,843</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>26,621,850,366</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>163,110,338</u> [7045]
	Less: amount offset by customer securities	<u>-161,505,608</u> [7047] <u>1,604,730</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>26,623,455,096</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,099,404,944</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>3,074,970,980</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>13,882,905,053</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>6,768,411,473</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>167,691,123</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>582,890,257</u> [7132]
	B. Value of open short option contracts	<u>-584,760,843</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,636,606</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>27,011,149,593</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>387,694,497</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>235,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>152,694,497</u> [7198]
	Excess	

**INITIAL**

End Date:1/25/2023

Firm Name:Morgan Stanley &amp; Co LLC

Form:Daily Seg - FOCUS II

Submit Date:1/26/2023

**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	<u>3,169,131,193</u> [8500]
	A. Cash	<u>8,971,317,530</u> [8510]
	B. Securities (at market)	<u>13,952,519,770</u> [8520]
2.	Net unrealized profit (loss) in open cleared swaps	
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>26,092,968,493</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	
	Less: amount offset by customer owned securities	<u>33,069,310</u> [8560]
		<u>-31,944,421</u> [8570] <u>1,124,889</u> [8580]
		<u>26,094,093,382</u> [8590]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>3,881,042,313</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>10,746,603</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>13,621,884,235</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>8,960,570,927</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>97,560,270</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>26,571,804,348</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>477,710,966</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>385,710,966</u> [8770]