WINJAMMER FILING

INITIAL
End Date: 2/14/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/15/2023
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: 235,000,000
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range between: 0 and 0%
d. Percentage range of customer segregated funds required between: 0% and 0%

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: 140,000,000
b. Minimum percentage of customer secured funds required: 0%
c. Dollar amount range between: 0 and 0%
d. Percentage range of customer secured funds required between: 0% and 0%

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: 92,000,000
b. Minimum percentage of cleared swaps customer collateral required: 0%
c. Dollar amount range between: 0 and 0%
d. 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 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash 6,029,328,944 [7315]
   - B. Securities (at market) 3,257,008,281 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 715,057,623 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 24,728,464 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -16,338,006 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 10,009,785,306 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities -205,572,007 [7352] 660,823 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 10,010,446,129 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 10,010,446,129 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States 192,979,628 [7500]
   - B. Other banks qualified under Regulation 30.7 215,732,062 [7520] 408,711,690 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 913,310,952 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 149,836,531 [7560] 1,063,147,483 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 28,263,707 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts -603,684 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 27,660,023 [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] 9 [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash 5,925,683,274 [7700]
   - B. Securities 2,193,860,798 [7710]
   - C. Unrealized gain (loss) on open futures contracts 715,661,307 [7720]
   - D. Value of long option contracts 24,728,464 [7730]

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** 10,343,115,033 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 332,668,904 [7780]

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** 192,668,904 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: $15,283,405,483 [7010]
   - B. Securities (at market): $9,854,584,817 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $784,964,690 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $478,054,177 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-505,994,925 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $25,895,014,242 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $352,805,030 [7045]
   - Less: amount offset by customer securities: $351,596,721 [7047] 1,208,309 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: $25,896,222,551 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $2,614,769,117 [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): $2,848,370,499 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $13,573,815,039 [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): $7,006,214,318 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $248,361,944 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $478,054,177 [7132]
    - B. Value of open short option contracts: $-505,994,925 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $19,505,591 [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)**: $26,283,095,760 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $386,873,209 [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**: $151,873,209 [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  325,028,182 [8500]
   B. Securities (at market)  8,753,335,942 [8510]

2. Net unrealized profit (loss) in open cleared swaps  17,017,016,489 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount  26,095,380,613 [8550]
   Less: amount offset by customer owned securities 1,161,805 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)  26,096,542,418 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash  2,818,420,506 [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)  14,712,037 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash  14,595,865,030 [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)  8,738,623,905 [8650]

9. Net settlement from (to) derivatives clearing organizations  323,742,004 [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)  26,491,363,482 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 394,821,064 [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  302,821,064 [8770]