WINJAMMER FILING

INITIAL
End Date: 2/28/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 3/1/2023
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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):
  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
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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
   A. Cash 6,071,049,799 [7315]
   B. Securities (at market) 3,114,648,653 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 252,446,603 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 23,659,563 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -17,432,680 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,444,371,938 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 215,115,692 [7351]
Less: amount offset by customer owned securities -213,865,264 [7354] 1,250,428 [7355]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,445,622,366 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,445,622,366 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 72,125,801 [7500]
   B. Other banks qualified under Regulation 30.7 185,599,448 [7520] 257,725,249 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 994,850,230 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 138,665,586 [7560] 1,133,515,816 [7570]

3. Equities with registered futures commission merchants
   A. Cash 28,515,761 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -249,564 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 28,266,197 [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 6,141,943,046 [7700]
   B. Securities 1,981,132,836 [7710]
   C. Unrealized gain (loss) on open futures contracts 252,696,167 [7720]
   D. Value of long option contracts 23,659,563 [7730]
   E. Value of short option contracts -17,432,680 [7735] 8,381,998,932 [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 9,801,506,194 [7770]
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 215,883,828 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 16,333,463,719 [7010]
   - **B. Securities (at market)**
     - 10,216,620,332 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -570,096,053 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 444,854,355 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - 459,521,786 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 25,965,320,567 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 356,830,113 [7045]
   - Less: amount offset by customer securities
     - -355,829,964 [7047] 1,000,149 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 25,966,320,716 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **A. Cash**
     - 2,500,979,636 [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)**
     - 3,047,928,606 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 13,645,969,785 [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)**
     - 7,168,691,726 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -14,446,431 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 444,854,355 [7132]
    - **B. Value of open short option contracts**
      - 459,521,786 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 17,741,027 [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)**
    - 26,352,196,918 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 385,876,202 [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**
      - 150,876,202 [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
      -2,111,550,703 [8500]
   B. Securities (at market)
      8,774,847,478 [8510]
2. Net unrealized profit (loss) in open cleared swaps
   18,747,995,146 [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)
   25,411,291,921 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   89,610,188 [8560]
   Less: amount offset by customer owned securities
   -88,383,693 [8570]
   1,226,495 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   25,412,518,416 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash
      3,096,560,840 [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)
      11,303,399 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash
      13,880,450,017 [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)
      8,763,544,079 [8650]
9. Net settlement from (to) derivatives clearing organizations
   33,417,971 [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)
    25,785,276,306 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    372,757,890 [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
    280,757,890 [8770]