

# WINJAMMER FILING

INITIAL

End Date:3/14/2023

Firm Name:Morgan Stanley & Co LLC

Form:Daily Seg - FOCUS II

Submit Date:3/15/2023

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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: ; 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

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**Firm Name:**Morgan Stanley & Co LLC**Form:**Daily Seg - FOCUS II**Submit Date:**3/15/2023**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>7,197,431,447</b> [7315]
	A. Cash	<b>2,979,955,079</b> [7317]
	B. Securities (at market)	<b>-1,265,571,782</b> [7325]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b>25,867,929</b> [7335]
3.	Exchange traded options	<b>-18,412,569</b> [7337]
	a. Market value of open option contracts purchased on a foreign board of trade	<b>8,919,270,104</b> [7345]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<b>434,275,325</b> [7351]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<b>-411,255,510</b> [7352] <b>23,019,815</b> [7354]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b>8,942,289,919</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>8,942,289,919</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>232,139,191</b> [7500]
	A. Banks located in the United States	<b>292,452,566</b> [7520] <b>524,591,757</b> [7530]
2.	Securities	<b>882,267,354</b> [7540]
	A. In safekeeping with banks located in the United States	<b>141,244,773</b> [7560] <b>1,023,512,127</b> [7570]
3.	Equities with registered futures commission merchants	<b>30,381,436</b> [7580]
	A. Cash	<b>0</b> [7590]
	B. Securities	<b>5,200,210</b> [7600]
	C. Unrealized gain (loss) on open futures contracts	<b>0</b> [7610]
	D. Value of long option contracts	<b>0</b> [7615] <b>35,581,646</b> [7620]
	E. Value of short option contracts	
4.	Amounts held by clearing organizations of foreign boards of trade	<b>0</b> [7640]
	A. Cash	<b>0</b> [7650]
	B. Securities	<b>0</b> [7660]
	C. Amount due to (from) clearing organization - daily variation	<b>0</b> [7670]
	D. Value of long option contracts	<b>0</b> [7675] <b>0</b> [7680]
5.	Amounts held by members of foreign boards of trade	<b>6,958,043,717</b> [7700]
	A. Cash	<b>1,956,442,952</b> [7710]
	B. Securities	<b>-1,270,771,992</b> [7720]
	C. Unrealized gain (loss) on open futures contracts	<b>25,867,929</b> [7730]
	D. Value of long option contracts	<b>-18,412,569</b> [7735] <b>7,651,170,037</b> [7740]
	E. Value of short option contracts	
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>9,234,855,567</b> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b>292,565,648</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>152,565,648</b> [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>15,378,734,841</u> [7010]
	B. Securities (at market)	<u>9,445,931,305</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>632,576,058</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>749,951,349</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-743,976,771</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>25,463,216,782</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>1,060,289,377</u> [7045]
	Less: amount offset by customer securities	<u>-1,039,038,368</u> [7047] <u>21,251,009</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>25,484,467,791</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,775,818,843</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>2,625,665,899</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>14,667,924,841</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>6,820,265,406</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>158,383,723</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>749,951,349</u> [7132]
	B. Value of open short option contracts	<u>-743,976,771</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>18,310,442</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>26,072,343,732</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>587,875,941</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>352,875,941</u> [7198]
	Excess	

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**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>1,389,079,460</u> [8500]
	A. Cash	<u>9,093,033,768</u> [8510]
	B. Securities (at market)	<u>16,394,416,545</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>26,876,529,773</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	
	Less: amount offset by customer owned securities	<u>466,349,968</u> [8560]
		<u>-354,596,825</u> [8570] <u>111,753,143</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>26,988,282,916</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>3,523,569,368</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>54,544,413</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>14,870,692,044</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>9,038,489,355</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>474,897,908</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>27,962,193,088</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>973,910,172</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>881,910,172</u> [8770]