

WINJAMMER FILING

INITIAL

End Date:3/27/2023

Firm Name:Morgan Stanley & Co LLC

Form:Daily Seg - FOCUS II

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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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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	6,848,020,736 [7315]
	A. Cash	2,918,402,439 [7317]
	B. Securities (at market)	-938,548,453 [7325]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	27,597,567 [7335]
3.	Exchange traded options	-19,685,052 [7337]
	a. Market value of open option contracts purchased on a foreign board of trade	8,835,787,237 [7345]
	b. Market value of open contracts granted (sold) on a foreign board of trade	210,302,555 [7351]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	-208,267,040 [7352] 2,035,515 [7354]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	8,837,822,752 [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)	8,837,822,752 [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	80,292,027 [7500]
	A. Banks located in the United States	504,129,480 [7520] 584,421,507 [7530]
2.	Securities	934,839,072 [7540]
	A. In safekeeping with banks located in the United States	88,496,605 [7560] 1,023,335,677 [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	32,992,197 [7580]
	B. Securities	0 [7590]
	C. Unrealized gain (loss) on open futures contracts	6,955,803 [7600]
	D. Value of long option contracts	0 [7610]
	E. Value of short option contracts	0 [7615] 39,948,000 [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	6,534,494,619 [7700]
	B. Securities	1,895,066,763 [7710]
	C. Unrealized gain (loss) on open futures contracts	-945,504,256 [7720]
	D. Value of long option contracts	27,597,567 [7730]
	E. Value of short option contracts	-19,685,052 [7735] 7,491,969,641 [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	9,139,674,825 [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	301,852,073 [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	161,852,073 [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>13,845,429,999</u> [7010]
	B. Securities (at market)	<u>10,030,019,645</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>1,917,139,431</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>720,868,645</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-710,616,548</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>25,802,841,172</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>1,066,693,724</u> [7045]
	Less: amount offset by customer securities	<u>-1,066,029,191</u> [7047] <u>664,533</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>25,803,505,705</u> [7060]
FUNDS IN SEGREGATED ACCOUNTS		
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,816,226,032</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>2,843,837,456</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>14,652,210,401</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>7,186,182,189</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-139,203,657</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>720,868,645</u> [7132]
	B. Value of open short option contracts	<u>-710,616,548</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>22,030,582</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>26,391,535,100</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>588,029,395</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>353,029,395</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>2,569,215,211</u> [8500]
	A. Cash	<u>9,440,420,858</u> [8510]
	B. Securities (at market)	<u>16,273,660,390</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>28,283,296,459</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>257,452,356</u> [8560]
	Less: amount offset by customer owned securities	<u>-256,226,536</u> [8570] <u>1,225,820</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>28,284,522,279</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	<u>4,044,328,742</u> [8600]
	A. Cash	<u>0</u> [8610]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>12,971,540</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>14,521,431,031</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>9,427,449,318</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>857,541,218</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>28,863,721,849</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>579,199,570</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>487,199,570</u> [8770]