WINJAMMER FILING

INITIAL
End Date: 4/24/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/25/2023
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: and 
  d. Percentage range of customer segregated funds required between: and%

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: and 
  d. Percentage range of customer secured funds required between: and%

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: and 
  d. Percentage range of cleared swaps customer collateral required between: and%

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 5,751,889,484 [7315]
   B. Securities (at market) 3,049,748,973 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 317,530,150 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 17,381,534 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -11,684,740 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,124,865,401 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 252,199,998 [7351]
   Less: amount offset by customer owned securities -250,240,895 1,959,103 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,126,824,504 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,126,824,504 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 114,686,180 [7500]
   B. Other banks qualified under Regulation 30.7 191,436,393 [7520] 306,122,573 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,197,890,440 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 112,793,732 [7560] 1,310,684,172 [7570]

3. Equities with registered futures commission merchants
   A. Cash 35,220,410 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 11,983,018 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 47,203,428 [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 5,626,607,554 [7700]
   B. Securities 1,739,064,801 [7710]
   C. Unrealized gain (loss) on open futures contracts 305,547,132 [7720]
   D. Value of long option contracts 17,381,534 [7730]
   E. Value of short option contracts -11,684,740 [7735] 7,676,916,281 [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 9,340,926,454 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 214,101,950 [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 74,101,950 [7785]
# Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 13,403,990,564 [7010]
   - **B. Securities (at market)**: 9,917,008,192 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 4,109,123,834 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 650,145,409 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -586,041,486 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 27,494,226,513 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 144,632,502 [7045]
   - **Less: amount offset by customer securities**: -144,434,168 [7047] 198,334 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 27,494,424,847 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**: 3,509,789,308 [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)**: 2,582,021,902 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 14,406,733,752 [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)**: 7,334,986,290 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 160,667,427 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 650,145,409 [7132]
    - **B. Value of open short option contracts**: -586,041,486 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 22,463,068 [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)**: 28,080,765,670 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 586,340,823 [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**: 351,340,823 [7198]
## 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**
   - A. Cash: 2,012,900,862 [8500]
   - B. Securities (at market): 9,182,095,101 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 16,324,798,737 [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 Equity (deficit) (add lines 1, 2, and 3)**
   - 27,519,794,700 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -102,213,794 [8560]
   - 1,175,524 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 27,520,970,224 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,796,478,135 [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): 48,880,854 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 15,388,359,795 [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): 9,133,214,247 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -357,822,773 [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)**
    - 28,009,110,258 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 488,140,034 [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**
    - 396,140,034 [8770]