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INITIAL
End Date: 5/17/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/18/2023
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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
## 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: 5,887,382,734 [7315]
   - B. Securities (at market): 2,930,036,570 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 404,176,406 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 10,448,761 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -8,064,962 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,223,964,962 [7339]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 312,739,954 [7351]
   - Less: amount offset by customer owned securities: -311,958,973 [7352]
   - 780,981 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,224,760,490 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,224,760,490 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 60,391,197 [7500]
   - B. Other banks qualified under Regulation 30.7: 254,557,796 [7520] 314,948,993 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,103,640,292 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 99,605,697 [7560] 1,203,245,989 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 40,596,046 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 11,501,524 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 52,097,570 [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: 5,780,813,788 [7700]
   - B. Securities: 1,726,790,580 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 392,674,882 [7720]
   - D. Value of long option contracts: 10,448,761 [7730]
   - E. Value of short option contracts: -8,064,962 [7735] 7,902,663,049 [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**: 9,472,955,601 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 248,195,111 [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**: 108,195,111 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash $14,153,514,224 [7010]
   B. Securities (at market) $10,134,547,700 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market $2,781,422,931 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market $671,317,273 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market ($605,811,377) [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   $27,134,990,751 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount $511,073,369 [7045]
   Less: amount offset by customer securities ($505,474,485) [7047] $5,598,884 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   $27,140,589,635 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash $2,649,232,896 [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) $2,674,164,217 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash $14,782,257,942 [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) $7,460,383,483 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets $69,732,629 [7130]

10. Exchange traded options
    A. Value of open long option contracts $671,317,273 [7132]
    B. Value of open short option contracts ($605,811,377) [7133]

11. Net equities with other FCMs
    A. Net liquidating equity $26,606,985 [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) $27,727,884,048 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) $587,294,413 [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 $352,294,413 [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**
     - 5,677,346,221 [8500]
   - **B. Securities (at market)**
     - 9,911,946,904 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 13,645,486,284 [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)**
   - 29,234,779,409 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 89,887,786 [8560]
   - Less: amount offset by customer owned securities
     - -88,756,407 [8570]
     - 1,131,379 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 29,235,910,788 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - 5,227,913,275 [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)**
     - 22,095,920 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - 14,106,887,442 [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)**
     - 9,889,850,984 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 272,402,562 [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)**
    - 29,519,150,183 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 283,239,395 [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**
    - 191,239,395 [8770]