

WINJAMMER FILING

INITIAL

End Date:7/18/2023

Firm Name:Morgan Stanley & Co LLC

Form:Daily Seg - FOCUS II

Submit Date:7/19/2023

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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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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 **6,273,558,125** [7315]
 - B. Securities (at market) **2,885,835,761** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-7,328,223** [7325]
- 3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **11,151,488** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-6,288,454** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **9,156,928,697** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **187,489,338** [7351]
Less: amount offset by customer owned securities **-186,853,823** [7352] **635,515** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **9,157,564,212** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **9,157,564,212** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
 - A. Banks located in the United States **15,559,475** [7500]
 - B. Other banks qualified under Regulation 30.7 **316,147,815** [7520] **331,707,290** [7530]
- 2. Securities
 - A. In safekeeping with banks located in the United States **1,471,970,112** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **110,743,410** [7560] **1,582,713,522** [7570]
- 3. Equities with registered futures commission merchants
 - A. Cash **51,119,257** [7580]
 - B. Securities **0** [7590]
 - C. Unrealized gain (loss) on open futures contracts **-1,147,854** [7600]
 - D. Value of long option contracts **0** [7610]
 - E. Value of short option contracts **0** [7615] **49,971,403** [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 **6,314,461,085** [7700]
 - B. Securities **1,303,122,238** [7710]
 - C. Unrealized gain (loss) on open futures contracts **-6,180,369** [7720]
 - D. Value of long option contracts **11,151,488** [7730]
 - E. Value of short option contracts **-6,288,454** [7735] **7,616,265,988** [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 **9,580,658,203** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **423,093,991** [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 **283,093,991** [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>15,014,714,153</u> [7010]
	B. Securities (at market)	<u>10,866,124,866</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>1,198,752,289</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>515,457,115</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-450,843,617</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>27,144,204,806</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>312,824,878</u> [7045]
	Less: amount offset by customer securities	<u>-312,457,184</u> [7047] <u>367,694</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>27,144,572,500</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,524,929,154</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>3,649,540,393</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>14,138,407,825</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>7,216,584,473</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>129,828,171</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>515,457,115</u> [7132]
	B. Value of open short option contracts	<u>-450,843,617</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>6,955,588</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>27,730,859,102</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>586,286,602</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 Excess	<u>351,286,602</u> [7198]

INITIAL**End Date:7/18/2023****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II****Submit Date:7/19/2023****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	<u>5,867,500,782</u> [8500]
	B. Securities (at market)	<u>9,286,801,222</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>11,999,261,289</u> [8520]
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>27,153,563,293</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>33,875,541</u> [8560]
	Less: amount offset by customer owned securities	<u>-32,710,716</u> [8570] <u>1,164,825</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<u>27,154,728,118</u> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>3,329,550,471</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>82,647,879</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>14,920,895,659</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>9,204,153,343</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-40,153,585</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 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>27,497,093,767</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>342,365,649</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>250,365,649</u> [8770]