

**WINJAMMER FILING**

**INITIAL**

**End Date:10/25/2022**

**Firm Name:Morgan Stanley & Co LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:10/26/2022**

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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
- b. Minimum percentage of customer segregated funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer segregated funds required between:% and%.

**235,000,000**

**0**

**0 0**

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer secured funds required between:% and%.

**140,000,000**

**0**

**0 0**

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of cleared swaps customer collateral required between:% and%.

**92,000,000**

**0**

**0 0**

**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                           | <b>0</b> [7305]   |
|     | A. Cash   | <b><u>6,557,538,321</u></b> [7315]                                  |
|     | B. Securities (at market)   | <b><u>3,113,470,125</u></b> [7317]                                  |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <b><u>-687,532,410</u></b> [7325]                                   |
| 3.  | Exchange traded options   |   |
|     | a. Market value of open option contracts purchased on a foreign board of trade                            | <b><u>25,362,148</u></b> [7335]                                     |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <b><u>-18,735,640</u></b> [7337]                                    |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <b><u>8,990,102,544</u></b> [7345]                                  |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <b><u>521,824,514</u></b> [7351]                                    |
|     | Less: amount offset by customer owned securities  | <b><u>-520,196,335</u></b> [7352] <b><u>1,628,179</u></b> [7354]    |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <b><u>8,991,730,723</u></b> [7355]                                  |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <b><u>8,991,730,723</u></b> [7360]                                  |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <b><u>259,273,338</u></b> [7500]                                    |
|     | B. Other banks qualified under Regulation 30.7  | <b><u>272,115,865</u></b> [7520] <b><u>531,389,203</u></b> [7530]   |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <b><u>850,536,612</u></b> [7540]                                    |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <b><u>109,462,557</u></b> [7560] <b><u>959,999,169</u></b> [7570]   |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <b><u>24,213,234</u></b> [7580]                                     |
|     | B. Securities   | <b><u>0</u></b> [7590]  |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>2,330,382</u></b> [7600]                                      |
|     | D. Value of long option contracts   | <b><u>0</u></b> [7610]  |
|     | E. Value of short option contracts  | <b><u>0</u></b> [7615] <b><u>26,543,616</u></b> [7620]              |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |   |
|     | A. Cash   | <b><u>0</u></b> [7640]  |
|     | B. Securities   | <b><u>0</u></b> [7650]  |
|     | C. Amount due to (from) clearing organization - daily variation   | <b><u>0</u></b> [7660]  |
|     | D. Value of long option contracts   | <b><u>0</u></b> [7670]  |
|     | E. Value of short option contracts  | <b><u>0</u></b> [7675] <b><u>0</u></b> [7680]                       |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <b><u>6,283,986,723</u></b> [7700]                                  |
|     | B. Securities   | <b><u>2,153,470,956</u></b> [7710]                                  |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>-689,862,792</u></b> [7720]                                   |
|     | D. Value of long option contracts   | <b><u>25,362,148</u></b> [7730]                                     |
|     | E. Value of short option contracts  | <b><u>-18,735,640</u></b> [7735] <b><u>7,754,221,395</u></b> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                    | <b><u>0</u></b> [7760]  |
| 7.  | Segregated funds on hand  | <b><u>0</u></b> [7765]  |
| 8.  | Total funds in separate section 30.7 accounts   | <b><u>9,272,153,383</u></b> [7770]                                  |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <b><u>280,422,660</u></b> [7380]                                    |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <b><u>140,000,000</u></b> [7780]                                    |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <b><u>140,422,660</u></b> [7785]                                    |

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**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>25,913,330,931</u></b> [7010]                               |
|     | B. Securities (at market)   | <b><u>11,069,503,257</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-7,820,870,434</u></b> [7030]                               |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,627,881,872</u></b> [7032]                                |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,390,645,830</u></b> [7033]                               |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>29,399,199,796</u></b> [7040]                               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>963,448,787</u></b> [7045]                                  |
|     | Less: amount offset by customer securities  | <b><u>-946,827,283</u></b> [7047] <b><u>16,621,504</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>29,415,821,300</u></b> [7060]                               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>3,470,050,759</u></b> [7070]                                |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>4,937,777,704</u></b> [7090]                                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>14,876,063,782</u></b> [7100]                               |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>6,131,725,553</u></b> [7120]                                |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>138,782,985</u></b> [7130]                                  |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>1,627,881,872</u></b> [7132]                                |
|     | B. Value of open short option contracts   | <b><u>-1,390,645,830</u></b> [7133]                               |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>7,758,149</u></b> [7140]                                    |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]  |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]  |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>29,799,394,974</u></b> [7180]                               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>383,573,674</u></b> [7190]                                  |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>235,000,000</u></b> [7194]                                  |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>148,573,674</u></b> [7198]                                  |

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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  |  |
| A. Cash  | <u>-1,851,119,870</u> [8500]                       |
| B. Securities (at market)  | <u>8,548,098,634</u> [8510]                        |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>19,316,518,418</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>26,013,497,182</u> [8550]                       |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>249,008,015</u> [8560]                          |
| Less: amount offset by customer owned securities   | <u>-247,607,673</u> [8570] <u>1,400,342</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>26,014,897,524</u> [8590]                       |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |  |
| A. Cash  | <u>2,958,465,623</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>20,749,443</u> [8620]                           |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
| A. Cash  | <u>15,982,852,660</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>8,527,349,191</u> [8650]                        |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>-355,537,339</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>27,133,879,578</u> [8720]                       |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>1,118,982,054</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>1,026,982,054</u> [8770]                        |