WINJAMMER FILING

INITIAL
End Date: 5/15/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/16/2023
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: ; 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**

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>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</td>
<td>0 [7305]</td>
</tr>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>6,216,798,283 [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,928,272,319 [7317]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>58,951,508 [7325]</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>10,664,528 [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-8,177,778 [7337]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>9,206,508,860 [7345]</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>333,635,164 [7351]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-332,930,900 [7352]</td>
</tr>
<tr>
<td>704,264 [7354]</td>
<td></td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>9,207,213,124 [7355]</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>9,207,213,124 [7360]</td>
</tr>
</tbody>
</table>

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States | 45,490,377 [7500] |
   - B. Other banks qualified under Regulation 30.7 | 204,591,366 [7520] 250,081,743 [7530] |

2. Securities
   - A. In safekeeping with banks located in the United States | 1,092,877,102 [7540] |
   - B. In safekeeping with other banks qualified under Regulation 30.7 | 100,568,242 [7560] 1,193,445,344 [7570] |

3. Equities with registered futures commission merchants
   - A. Cash | 41,035,968 [7580] |
   - B. Securities | 0 [7590] |
   - C. Unrealized gain (loss) on open futures contracts | 14,259,097 [7600] |
   - D. Value of long option contracts | 0 [7610] |
   - E. Value of short option contracts | 0 [7615] 55,295,065 [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 | 6,174,644,909 [7700] |
   - B. Securities | 1,734,826,975 [7710] |
   - C. Unrealized gain (loss) on open futures contracts | 44,692,411 [7720] |
   - D. Value of long option contracts | 10,864,528 [7730] |
   - E. Value of short option contracts | -8,177,778 [7735] 7,956,651,045 [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 | 9,455,473,197 [7770] |
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 248,260,073 [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 | 108,260,073 [7785] |
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 13,549,637,224 [7010]
   B. Securities (at market) 10,131,659,517 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,611,716,585 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 703,507,542 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -636,671,469 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 27,359,849,399 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 436,016,271 [7045]
   Less: amount offset by customer securities -435,348,133 [7047] 668,138 [7050]

6. Amount required to be segregated (add lines 4 and 5) 27,360,517,537 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 2,920,353,744 [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) 2,525,583,421 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,686,110,840 [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) 7,606,076,096 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 128,145,229 [7130]

10. Exchange traded options
    A. Value of open long option contracts 703,507,542 [7132]
    B. Value of open short option contracts -636,671,469 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 13,751,656 [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) 27,946,857,059 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 586,339,522 [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 351,339,522 [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 **5,649,216,596** [8500]
   - B. Securities (at market) **9,954,739,087** [8510]

2. Net unrealized profit (loss) in open cleared swaps **13,640,912,607** [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) **29,244,868,290** [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount **99,619,087** [8560]
   - Less: amount offset by customer owned securities -98,459,289 [8570]
     **1,159,798** [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) **29,246,028,088** [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash **5,183,847,517** [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) **23,367,518** [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash **14,160,527,471** [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) **9,931,371,569** [8650]

9. Net settlement from (to) derivatives clearing organizations **235,103,419** [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) **29,534,217,494** [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) **288,189,406** [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 **196,189,406** [8770]