WINJAMMER FILING

INITIAL
End Date: 6/30/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/3/2023
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

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: 6,320,360,790 [7315]
   - B. Securities (at market): 2,810,852,169 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 37,055,513 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 11,674,082 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -7,210,837 [7337]

4. Net equity (deficit) (add lines 1, 2, 3.)
   - 9,172,731,717 [7338]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   - Less: amount offset by customer owned securities: -154,460,795 [7352] 1,031,408 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   - 9,173,763,125 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   - 9,173,763,125 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - A. Banks located in the United States: 21,602,494 [7500]
   - B. Other banks qualified under Regulation 30.7: 308,091,608 [7520] 329,694,102 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 1,420,523,327 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 106,729,349 [7560] 1,527,252,676 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 48,898,192 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,131,089 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 51,029,281 [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: 6,464,059,732 [7700]
   - B. Securities: 1,283,599,492 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 34,924,424 [7720]
   - D. Value of long option contracts: 11,674,082 [7730]
   - E. Value of short option contracts: -7,210,837 [7735] 7,787,046,893 [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
   - 9,695,022,952 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   - 521,259,827 [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
    - 381,259,827 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 17,730,596,886 [7010]
   B. Securities (at market) 10,650,597,647 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -720,238,132 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 568,978,338 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -532,755,314 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 27,697,179,425 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer securities 457,063,784 [7045]
   12,875,344 [7050]

6. Amount required to be segregated (add lines 4 and 5) 27,710,054,769 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 3,541,663,964 [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) 3,321,655,753 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,016,885,372 [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) 7,328,941,894 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 34,973,708 [7130]

10. Exchange traded options
    A. Value of open long option contracts 568,978,338 [7132]
    B. Value of open short option contracts -532,755,314 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 7,863,985 [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) 28,288,207,700 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 578,152,931 [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 343,152,931 [7198]
## 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: 3,191,555,005
   - B. Securities (at market): 9,499,632,694

2. Net unrealized profit (loss) in open cleared swaps: 14,228,013,484

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased: 0
   - B. Market value of open cleared swaps option contracts granted (sold): 0

4. Net Equity (deficit) (add lines 1, 2, and 3): 26,919,201,183

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 53,630,645
   - Less: amount offset by customer owned securities: -52,506,386
   - 1,124,259

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 26,920,325,442

### Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 3,242,078,176
   - 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): 15,568,984

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 14,597,608,659
   - 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): 9,484,063,710

9. Net settlement from (to) derivatives clearing organizations: -111,229,468

10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts: 0
    - B. Value of open cleared swaps short option contracts: 0

11. Net equities with other FCMs
    - A. Net liquidating equity: 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

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

13. Total amount in cleared swaps customer segregation (add lines 7 through 12): 27,228,090,061

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 307,764,619

15. Management Target Amount for Excess funds in cleared swaps segregated accounts: 92,000,000

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management: 215,764,619