WINJAMMER FILING

INITIAL
End Date: 7/17/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/18/2023
Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $235,000,000
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: $0 and $0
  d. Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $140,000,000
  b. Minimum percentage of customer secured funds required: 0%
  c. Dollar amount range between: $0 and $0
  d. Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: $92,000,000
  b. Minimum percentage of cleared swaps customer collateral required: 0%
  c. Dollar amount range between: $0 and $0
  d. Percentage range of cleared swaps customer collateral required between: 0% and 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 6,209,564,603 [7315]
   B. Securities (at market) 2,891,058,770 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 32,728,591 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 11,112,172 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -6,269,284 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,138,194,852 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 145,875,678 [7351]
   Less: amount offset by customer owned securities -145,431,008 [7352] 444,670 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,138,639,522 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,138,639,522 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 9,781,691 [7500]
   B. Other banks qualified under Regulation 30.7 289,706,555 [7520] 299,488,246 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,478,788,669 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 110,923,051 [7560] 1,589,711,720 [7570]

3. Equities with registered futures commission merchants
   A. Cash 51,192,565 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -2,209,281 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 48,983,284 [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 6,259,384,177 [7700]
   B. Securities 1,301,347,050 [7710]
   C. Unrealized gain (loss) on open futures contracts 34,937,872 [7720]
   D. Value of long option contracts 11,112,172 [7730]
   E. Value of short option contracts -6,269,284 [7735] 7,600,511,987 [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 9,538,695,237 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 400,055,715 [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 260,055,715 [7785]
### Daily Segregation - Segregation Statement

**SEGREGATION REQUIREMENTS** (Section 4d(2) of the CEA)  

1. **Net ledger balance**  
   - A. Cash  
   - B. Securities (at market)  
   
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   
3. **Exchange traded options**  
   - A. Add market value of open option contracts purchased on a contract market  
   - B. Deduct market value of open option contracts granted (sold) on a contract market  
   
4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   
6. **Amount required to be segregated (add lines 4 and 5)**  
   
7. **Deposited in segregated funds bank accounts**  
   - A. Cash  
   - B. Securities representing investments of customers' funds (at market)  
   - C. Securities held for particular customers or option customers in lieu of cash (at market)  
   
8. **Margins on deposit with derivatives clearing organizations of contract markets**  
   - A. Cash  
   - B. Securities representing investments of customers' funds (at market)  
   - C. Securities held for particular customers or option customers in lieu of cash (at market)  
   
9. **Net settlement from (to) derivatives clearing organizations of contract markets**  
   
10. **Exchange traded options**  
    - A. Value of open long option contracts  
    - B. Value of open short option contracts  
    
11. **Net equities with other FCMs**  
    - A. Net liquidating equity  
    - B. Securities representing investments of customers' funds (at market)  
    - C. Securities held for particular customers or option customers in lieu of cash (at market)  
    
12. **Segregated funds on hand**  
    -  
13. **Total amount in segregation (add lines 7 through 12)**  
   
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
   
15. **Management Target Amount for Excess funds in segregation**  
   
16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**  
   
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**Funds in Segregated Accounts**  

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Notes</th>
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<tbody>
<tr>
<td>Deposited in segregated funds bank accounts</td>
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</tr>
<tr>
<td>A. Cash</td>
<td>2,243,342,770</td>
<td>[7070]</td>
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<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0</td>
<td>[7080]</td>
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<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>3,473,912,443</td>
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<td>Margins on deposit with derivatives clearing organizations of contract markets</td>
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<tr>
<td>A. Cash</td>
<td>14,029,338,227</td>
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<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0</td>
<td>[7110]</td>
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<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>7,386,735,288</td>
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<td>Net settlement from (to) derivatives clearing organizations of contract markets</td>
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<td>Exchange traded options</td>
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<tr>
<td>A. Value of open long option contracts</td>
<td>530,588,866</td>
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<td>B. Value of open short option contracts</td>
<td>-451,332,942</td>
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<td>Net equities with other FCMs</td>
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<tr>
<td>A. Net liquidating equity</td>
<td>7,093,389</td>
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<td>B. Securities representing investments of customers’ funds (at market)</td>
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<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
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<td>Segregated funds on hand</td>
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<td>Total amount in segregation (add lines 7 through 12)</td>
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<tr>
<td>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
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<tr>
<td>Management Target Amount for Excess funds in segregation</td>
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<tr>
<td>Excess (deficiency) funds in segregation over (under) Management Target Amount</td>
<td>351,285,417</td>
<td>[7198]</td>
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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: 5,729,482,761 [8500]
   - B. Securities (at market): 9,289,678,670 [8510]

2. Net unrealized profit (loss) in open cleared swaps: 12,107,666,437 [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): 27,126,827,868 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 52,724,145
   - Less: amount offset by customer owned securities: -51,533,686
   - 1,190,459

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): 27,128,018,327 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: 3,961,945,689 [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): 81,559,231 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: 14,343,953,954 [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): 9,208,119,439 [8650]

9. Net settlement from (to) derivatives clearing organizations: -47,149,544 [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): 27,548,428,769 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): 420,410,442 [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: 328,410,442 [8770]