WINJAMMER FILING

INITIAL
End Date: 7/26/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/27/2023
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Daily Segregation - Cover Page

Name of Company
Morgan Stanley & Co. LLC
Contact Name
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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

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

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

Attach supporting documents CH
<table>
<thead>
<tr>
<th><strong>Funds Deposited in Separate Regulation 30.7 Accounts</strong></th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>1. Cash in banks</strong></td>
</tr>
<tr>
<td>A. Banks located in the United States</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
</tr>
<tr>
<td><strong>2. Securities</strong></td>
</tr>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
</tr>
<tr>
<td><strong>3. Equities with registered futures commission merchants</strong></td>
</tr>
<tr>
<td>A. Cash</td>
</tr>
<tr>
<td>B. Securities</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
</tr>
<tr>
<td><strong>4. Amounts held by clearing organizations of foreign boards of trade</strong></td>
</tr>
<tr>
<td>A. Cash</td>
</tr>
<tr>
<td>B. Securities</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
</tr>
<tr>
<td><strong>5. Amounts held by members of foreign boards of trade</strong></td>
</tr>
<tr>
<td>A. Cash</td>
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<td>E. Value of short option contracts</td>
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<tr>
<td><strong>6. Amounts with other depositories designated by a foreign board of trade</strong></td>
</tr>
<tr>
<td>A. Cash</td>
</tr>
<tr>
<td>B. Securities</td>
</tr>
<tr>
<td><strong>7. Segregated funds on hand</strong></td>
</tr>
<tr>
<td><strong>8. Total funds in separate section 30.7 accounts</strong></td>
</tr>
<tr>
<td><strong>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</strong></td>
</tr>
<tr>
<td><strong>10. Management Target Amount for Excess funds in separate section 30.7 accounts</strong></td>
</tr>
<tr>
<td><strong>11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</strong></td>
</tr>
</tbody>
</table>
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 14,821,883,629 [7010]
   - B. Securities (at market): 11,019,000,210 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 1,037,367,824 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 439,869,167 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -431,744,132 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 26,886,376,698 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 466,735,503 [7045]
   - Less: amount offset by customer securities: -466,461,805 [7047] 273,698 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 26,886,650,396 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - A. Cash: 1,944,986,170 [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): 4,200,338,032 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,209,312,859 [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): 6,818,662,178 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 286,292,737 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 439,869,167 [7132]
    - B. Value of open short option contracts: -431,744,132 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 4,842,593 [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)**
    - 27,472,559,604 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 585,909,208 [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**
    - 350,909,208 [7198]

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### 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: \(6,069,122,192\) [8500]
   - B. Securities (at market): \(9,400,326,009\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: \(11,480,936,439\) [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)**: \(26,950,384,640\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: \(-148,925,930\) [8570] \(1,166,817\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: \(26,951,551,457\) [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(3,405,555,942\) [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): \(77,829,287\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(14,907,403,621\) [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): \(9,322,496,722\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**: \(-326,917,659\) [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)**: \(27,386,367,913\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: \(434,816,456\) [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**: \(342,816,456\) [8770]