

**WINJAMMER FILING**

**INITIAL**

**End Date:7/29/2024**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:7/30/2024**

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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
  - A. Cash **6,454,990,965** [7315]
  - B. Securities (at market) **2,670,376,125** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-450,356,216** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **52,422,676** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-33,671,435** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **8,693,762,115** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **154,640,976** [7351]  
Less: amount offset by customer owned securities **-154,334,873** [7352] **306,103** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **8,694,068,218** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **8,694,068,218** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **90,203,989** [7500]
  - B. Other banks qualified under Regulation 30.7 **286,471,085** [7520] **376,675,074** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **994,361,628** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **139,374,639** [7560] **1,133,736,267** [7570]
- 3. Equities with registered futures commission merchants
  - A. Cash **79,021,681** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **-2,146,437** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **76,875,244** [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 **6,286,233,313** [7700]
  - B. Securities **1,536,639,859** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-448,209,779** [7720]
  - D. Value of long option contracts **52,422,676** [7730]
  - E. Value of short option contracts **-33,671,435** [7735] **7,393,414,634** [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 **8,980,701,219** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **286,633,001** [7380]
- 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 **146,633,001** [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>14,683,380,636</u></b> [7010]                            |
|     | B. Securities (at market)   | <b><u>11,240,510,351</u></b> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>1,587,962,284</u></b> [7030]                             |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>628,656,615</u></b> [7032]                               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-501,536,824</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>27,638,973,062</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           |  |
|     | Less: amount offset by customer securities  | <b><u>-179,370,611</u></b> [7045] <b><u>443,357</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>27,639,416,419</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>2,356,116,425</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>347,802,816</u></b> [7090]                               |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>14,509,556,154</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>10,892,707,535</u></b> [7120]                            |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-30,512,830</u></b> [7130]                               |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>628,656,615</u></b> [7132]                               |
|     | B. Value of open short option contracts   | <b><u>-501,536,824</u></b> [7133]                              |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>22,904,294</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>28,225,694,185</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>586,277,766</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>351,277,766</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  | <b><u>5,609,033,874</u></b> [8500]                              |
| B. Securities (at market)  | <b><u>9,327,974,946</u></b> [8510]                              |
| 2. Net unrealized profit (loss) in open cleared swaps  | <b><u>12,604,402,688</u></b> [8520]                             |
| 3. Cleared swaps options   |   |
| A. Market value of open cleared swaps option contracts purchased   | <b><u>0</u></b> [8530]  |
| B. Market value of open cleared swaps option contracts granted (sold)  | <b><u>0</u></b> [8540]  |
| 4. Net Equity (deficit) (add lines 1, 2, and 3)  | <b><u>27,541,411,508</u></b> [8550]                             |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>53,658,736</u></b> [8560]                                 |
| Less: amount offset by customer owned securities   | <b><u>-51,608,198</u></b> [8570] <b><u>2,050,538</u></b> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>27,543,462,046</u></b> [8590]                             |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |   |
| A. Cash  | <b><u>3,624,281,038</u></b> [8600]                              |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>0</u></b> [8610]  |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>10,454,036</u></b> [8620]                                 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
| A. Cash  | <b><u>14,992,209,038</u></b> [8630]                             |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>0</u></b> [8640]  |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>9,317,520,910</u></b> [8650]                              |
| 9. Net settlement from (to) derivatives clearing organizations   | <b><u>-89,329,620</u></b> [8660]                                |
| 10. Cleared swaps options  |   |
| A. Value of open cleared swaps long option contracts   | <b><u>0</u></b> [8670]  |
| B. Value of open cleared swaps short option contracts  | <b><u>0</u></b> [8680]  |
| 11. Net equities with other FCMs   |   |
| A. Net liquidating equity  | <b><u>0</u></b> [8690]  |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>0</u></b> [8700]  |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>0</u></b> [8710]  |
| 12. Cleared swaps customer funds on hand   |   |
| A. Cash  | <b><u>0</u></b>   |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>0</u></b>   |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>0</u></b> [8715]  |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <b><u>27,855,135,402</u></b> [8720]                             |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <b><u>311,673,356</u></b> [8730]                                |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <b><u>92,000,000</u></b> [8760]                                 |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management  | <b><u>219,673,356</u></b> [8770]                                |