

**WINJAMMER FILING**

**INITIAL**

**End Date:11/24/2023**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:11/27/2023**

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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

**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

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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                           | <u>0</u> [7305]                                      |
|   | A. Cash   | <u>5,416,871,674</u> [7315]                          |
|   | B. Securities (at market)   | <u>2,783,479,717</u> [7317]                          |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>191,557,319</u> [7325]                            |
| 3.  | Exchange traded options   |  |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>10,084,788</u> [7335]                             |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-9,035,105</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>8,392,958,393</u> [7345]                          |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>74,664,535</u> [7351]                             |
|   | Less: amount offset by customer owned securities  | <u>-73,260,329</u> [7352] <u>1,404,206</u> [7354]    |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>8,394,362,599</u> [7355]                          |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>8,394,362,599</u> [7360]                          |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |  |
| 1.  | Cash in banks   |  |
|   | A. Banks located in the United States   | <u>68,715,429</u> [7500]                             |
|   | B. Other banks qualified under Regulation 30.7  | <u>240,444,323</u> [7520] <u>309,159,752</u> [7530]  |
| 2.  | Securities  |  |
|   | A. In safekeeping with banks located in the United States   | <u>1,111,544,054</u> [7540]                          |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>78,469,966</u> [7560] <u>1,190,014,020</u> [7570] |
| 3.  | Equities with registered futures commission merchants   |  |
|   | A. Cash   | <u>43,321,627</u> [7580]                             |
|   | B. Securities   | <u>0</u> [7590]                                      |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>-221,315</u> [7600]                               |
|   | D. Value of long option contracts   | <u>0</u> [7610]                                      |
|   | E. Value of short option contracts  | <u>0</u> [7615] <u>43,100,312</u> [7620]             |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |  |
|   | A. Cash   | <u>0</u> [7640]                                      |
|   | B. Securities   | <u>0</u> [7650]                                      |
|   | C. Amount due to (from) clearing organization - daily variation   | <u>0</u> [7660]                                      |
|   | D. Value of long option contracts   | <u>0</u> [7670]                                      |
|   | E. Value of short option contracts  | <u>0</u> [7675] <u>0</u> [7680]                      |
| 5.  | Amounts held by members of foreign boards of trade  |  |
|   | A. Cash   | <u>5,281,694,479</u> [7700]                          |
|   | B. Securities   | <u>1,593,465,698</u> [7710]                          |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>191,778,634</u> [7720]                            |
|   | D. Value of long option contracts   | <u>10,084,788</u> [7730]                             |
|   | E. Value of short option contracts  | <u>-9,035,105</u> [7735] <u>7,067,988,494</u> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                    | <u>0</u> [7760]                                      |
| 7.  | Segregated funds on hand  | <u>0</u> [7765]                                      |
| 8.  | Total funds in separate section 30.7 accounts   | <u>8,610,262,578</u> [7770]                          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>215,899,979</u> [7380]                            |
| 10.   | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>140,000,000</u> [7780]                            |
| 11.   | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>75,899,979</u> [7785]                             |

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>14,239,812,477</u> [7010]                       |
|     | B. Securities (at market)   | <u>10,536,755,586</u> [7020]                       |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>1,002,852,406</u> [7030]                        |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>493,545,095</u> [7032]                          |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-459,889,935</u> [7033]                         |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>25,813,075,629</u> [7040]                       |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>727,784,173</u> [7045]                          |
|     | Less: amount offset by customer securities  | <u>-726,463,472</u> [7047] <u>1,320,701</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>25,814,396,330</u> [7060]                       |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>2,569,372,086</u> [7070]                        |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7080]                                    |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>2,548,656,311</u> [7090]                        |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>13,272,956,039</u> [7100]                       |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7110]                                    |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>7,988,099,275</u> [7120]                        |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-62,110,580</u> [7130]                          |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>493,545,095</u> [7132]                          |
|     | B. Value of open short option contracts   | <u>-459,889,935</u> [7133]                         |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>49,718,987</u> [7140]                           |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7160]                                    |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7170]                                    |
| 12. | Segregated funds on hand  | <u>0</u> [7150]                                    |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>26,400,347,278</u> [7180]                       |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>585,950,948</u> [7190]                          |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>235,000,000</u> [7194]                          |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>350,950,948</u> [7198]                          |
|     | Excess  |  |

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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>-2,017,098,424</u></b> [8500]                             |
|                                     | B. Securities (at market)   | <b><u>8,776,043,542</u></b> [8510]                              |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <b><u>20,139,013,135</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>26,897,958,253</u></b> [8550]                             |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>65,921,378</u></b> [8560]                                 |
|                                     | Less: amount offset by customer owned securities  | <b><u>-62,802,090</u></b> [8570] <b><u>3,119,288</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>26,901,077,541</u></b> [8590]                             |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |   |
|                                     | A. Cash   | <b><u>3,710,146,740</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>55,495,162</u></b> [8620]                                 |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
|                                     | A. Cash   | <b><u>14,500,232,147</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>8,720,548,380</u></b> [8650]                              |
| 9.                                  | Net settlement from (to) derivatives clearing organizations   | <b><u>346,502,792</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 0</u></b> [8715]  |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12)   | <b><u>27,332,925,221</u></b> [8720]                             |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>431,847,680</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>339,847,680</u></b> [8770]                                |