

**WINJAMMER FILING**

**INITIAL**

**End Date:1/23/2024**

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

**Form:Daily Seg - FOCUS II**

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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
  - A. Cash **5,329,560,229** [7315]
  - B. Securities (at market) **2,791,893,062** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **1,089,950,533** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **12,198,520** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-5,788,243** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **9,217,814,101** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **46,896,799** [7351]  
Less: amount offset by customer owned securities **-45,964,068** [7352] **932,731** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **9,218,746,832** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **9,218,746,832** [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
  - A. Banks located in the United States **115,357,306** [7500]
  - B. Other banks qualified under Regulation 30.7 **291,905,482** [7520] **407,262,788** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **942,494,125** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **74,407,736** [7560] **1,016,901,861** [7570]
3. Equities with registered futures commission merchants
  - A. Cash **42,733,146** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **557,614** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **43,290,760** [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 **5,096,652,379** [7700]
  - B. Securities **1,774,991,201** [7710]
  - C. Unrealized gain (loss) on open futures contracts **1,089,392,919** [7720]
  - D. Value of long option contracts **12,198,520** [7730]
  - E. Value of short option contracts **-5,788,243** [7735] **7,967,446,776** [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 **9,434,902,185** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **216,155,353** [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 **76,155,353** [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>11,684,157,409</u> [7010]
	B. Securities (at market)	<u>10,446,269,857</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>4,618,284,774</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>579,868,087</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-548,227,114</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>26,780,353,013</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>450,458,089</u> [7045]
	Less: amount offset by customer securities	<u>-449,928,466</u> [7047] <u>529,623</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>26,780,882,636</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,236,259,649</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>1,654,364,439</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>13,309,751,128</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>8,791,905,418</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>284,592,999</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>579,868,087</u> [7132]
	B. Value of open short option contracts	<u>-548,227,114</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>42,478,148</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>27,350,992,754</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>570,110,118</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 Excess	<u>335,110,118</u> [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>1,573,751,600</u></b> [8500]
	B. Securities (at market) <b><u>10,769,061,221</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>16,435,374,071</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>28,778,186,892</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>88,178,565</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-85,989,277</u></b> [8570] <b><u>2,189,288</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>28,780,376,180</u></b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>4,568,265,021</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>25,188,578</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>13,381,109,213</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>10,743,872,643</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>364,888,727</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>29,083,324,182</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>302,948,002</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>210,948,002</u></b> [8770]