

**WINJAMMER FILING**

**INITIAL**  
**End Date:8/28/2024**  
**Firm Name:Morgan Stanley & Co LLC**  
**Form:Daily Seg - FOCUS II**  
**Submit Date:8/29/2024**

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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

**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>6,114,113,777</u> [7315]                           |
|   | B. Securities (at market)   | <u>2,694,860,828</u> [7317]                           |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>51,339,188</u> [7325]                              |
| 3.  | Exchange traded options   |   |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>42,231,823</u> [7335]                              |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-22,281,441</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>8,880,264,175</u> [7345]                           |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>69,400,477</u> [7351]                              |
|   | Less: amount offset by customer owned securities  | <u>-68,043,263</u> [7352] <u>1,357,214</u> [7354]     |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>8,881,621,389</u> [7355]                           |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>8,881,621,389</u> [7360]                           |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |   |
| 1.  | Cash in banks   |   |
|   | A. Banks located in the United States   | <u>118,614,873</u> [7500]                             |
|   | B. Other banks qualified under Regulation 30.7  | <u>289,436,891</u> [7520] <u>408,051,764</u> [7530]   |
| 2.  | Securities  |   |
|   | A. In safekeeping with banks located in the United States   | <u>912,603,943</u> [7540]                             |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>204,127,943</u> [7560] <u>1,116,731,886</u> [7570] |
| 3.  | Equities with registered futures commission merchants   |   |
|   | A. Cash   | <u>88,209,713</u> [7580]                              |
|   | B. Securities   | <u>0</u> [7590]                                       |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>-4,066,731</u> [7600]                              |
|   | D. Value of long option contracts   | <u>0</u> [7610]                                       |
|   | E. Value of short option contracts  | <u>0</u> [7615] <u>84,142,982</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>5,856,016,168</u> [7700]                           |
|   | B. Securities   | <u>1,578,128,942</u> [7710]                           |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>55,405,919</u> [7720]                              |
|   | D. Value of long option contracts   | <u>42,231,823</u> [7730]                              |
|   | E. Value of short option contracts  | <u>-22,281,441</u> [7735] <u>7,509,501,411</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>9,118,428,043</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>236,806,654</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>96,806,654</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>13,804,347,798</u> [7010]                      |
|     | B. Securities (at market)   | <u>12,703,669,582</u> [7020]                      |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>1,263,808,814</u> [7030]                       |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>794,823,853</u> [7032]                         |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-582,870,527</u> [7033]                        |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>27,983,779,520</u> [7040]                      |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>2,360,102,822</u> [7045]                       |
|     | Less: amount offset by customer securities  | <u>-2,360,016,869</u> [7047] <u>85,953</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>27,983,865,473</u> [7060]                      |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>2,635,826,820</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>459,642,459</u> [7090]                         |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>13,301,277,763</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>12,244,027,123</u> [7120]                      |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-153,849,869</u> [7130]                        |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>794,823,853</u> [7132]                         |
|     | B. Value of open short option contracts   | <u>-582,870,527</u> [7133]                        |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>18,363,333</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>28,717,240,955</u> [7180]                      |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>733,375,482</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>498,375,482</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>9,616,346,130</b> [8500]   |
|                                     | B. Securities (at market) <b>10,031,131,673</b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b>9,925,042,697</b> [8520]  |
| 3.                                  | Cleared swaps options   |
|                                     | A. Market value of open cleared swaps option contracts purchased <b>0</b> [8530]  |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <b>0</b> [8540]                                     |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b>29,572,520,500</b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b>39,661,794</b> [8560]                |
|                                     | Less: amount offset by customer owned securities <b>-37,978,179</b> [8570] <b>1,683,615</b> [8580]                        |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b>29,574,204,115</b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts   |
|                                     | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b>4,111,716,021</b> [8600]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8610]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>17,933,151</b> [8620]            |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                  |
|                                     | A. Cash <b>15,626,120,118</b> [8630]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8640]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>10,013,198,522</b> [8650]        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b>106,652,786</b> [8660]                                     |
| 10.                                 | Cleared swaps options   |
|                                     | A. Value of open cleared swaps long option contracts <b>0</b> [8670]  |
|                                     | B. Value of open cleared swaps short option contracts <b>0</b> [8680]   |
| 11.                                 | Net equities with other FCMs  |
|                                     | A. Net liquidating equity <b>0</b> [8690]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8700]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>0</b> [8710]                     |
| 12.                                 | Cleared swaps customer funds on hand  |
|                                     | A. Cash <b>0</b>  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b>                             |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>0</b> [8715]                     |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b>29,875,620,598</b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b>301,416,483</b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b>92,000,000</b> [8760]                   |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b>209,416,483</b> [8770] |