

# WINJAMMER FILING

## AMENDMENT

End Date:10/8/2024

Firm Name:Morgan Stanley & Co LLC

Form:Daily Seg - FOCUS II

Submit Date:10/9/2024

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Daily Segregation - Cover Page

Name of Company	<u>Morgan Stanley &amp; Co. LLC</u>
Contact Name	<u>Ikram Shah</u>
Contact Phone Number	<u>212-276-0963</u>
Contact Email Address	<u>Ikram.shah@morganstanley.com</u>

FCM's Customer Segregated Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>235,000,000</u>
b. Minimum percentage of customer segregated funds required:% ; or	<u>0</u>
c. Dollar amount range between:and; or	<u>0 0</u>
d. Percentage range of customer segregated funds required between:% and%.	<u>0 0</u>

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>140,000,000</u>
b. Minimum percentage of customer secured funds required:% ; or	<u>0</u>
c. Dollar amount range between:and; or	<u>0 0</u>
d. Percentage range of customer secured funds required between:% and%.	<u>0 0</u>

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>92,000,000</u>
b. Minimum percentage of cleared swaps customer collateral required:% ; or	<u>0</u>
c. Dollar amount range between:and; or	<u>0 0</u>
d. Percentage range of cleared swaps customer collateral required between:% and%.	<u>0 0</u>

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>5,467,883,303</u> [7315]
	B. Securities (at market)	<u>2,454,015,017</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>349,762,033</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>38,920,048</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-16,007,038</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>8,294,573,363</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>106,829,983</u> [7351]
	Less: amount offset by customer owned securities	<u>-92,815,030</u> [7352] <u>14,014,953</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>8,308,588,316</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>8,308,588,316</u> [7360]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>		
1.	Cash in banks	
	A. Banks located in the United States	<u>421,141,977</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>595,899,279</u> [7520] <u>1,017,041,256</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>848,083,476</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>130,074,891</u> [7560] <u>978,158,367</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>85,797,265</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>8,122,289</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>0</u> [7615] <u>93,919,554</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>4,594,705,885</u> [7700]
	B. Securities	<u>1,475,856,650</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>341,639,744</u> [7720]
	D. Value of long option contracts	<u>38,920,048</u> [7730]
	E. Value of short option contracts	<u>-16,007,038</u> [7735] <u>6,435,115,289</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>8,524,234,466</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>215,646,150</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>75,646,150</u> [7785]

**AMENDMENT****End Date:10/8/2024****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II****Submit Date:10/9/2024****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>19,741,136,314</u> [7010]
	B. Securities (at market)	<u>10,842,366,714</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-1,309,029,591</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>715,392,313</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-515,330,906</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>29,474,534,844</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>525,523,144</u> [7045]
	Less: amount offset by customer securities	<u>-524,877,643</u> [7047] <u>645,501</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>29,475,180,345</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,060,736,763</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>457,948,112</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>16,892,434,001</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>10,384,418,602</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>47,710,677</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>715,392,313</u> [7132]
	B. Value of open short option contracts	<u>-515,330,906</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>18,380,949</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>30,061,690,511</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>586,510,166</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>351,510,166</u> [7198]
	Excess	

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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	<u>7,839,457,964</u> [8500]
	B. Securities (at market)	<u>10,052,414,608</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>11,313,928,178</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>29,205,800,750</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>41,076,961</u> [8560]
	Less: amount offset by customer owned securities	<u>-39,397,911</u> [8570] <u>1,679,050</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>29,207,479,800</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>3,630,095,865</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>7,837,957</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>15,886,230,570</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>10,044,576,651</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>67,217,005</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>29,635,958,048</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>428,478,248</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>92,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>336,478,248</u> [8770]