

**WINJAMMER FILING**

**INITIAL**

**End Date:1/30/2025**

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

**Form:Daily Seg - FOCUS II - Daily**

**Submit Date:1/31/2025**

**INITIAL**

**End Date:1/30/2025**

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

**Form:Daily Seg - FOCUS II - Daily**

**Submit Date:1/31/2025**

**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

**INITIAL**

**End Date:1/30/2025**

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

**Form:Daily Seg - FOCUS II - Daily**

**Submit Date:1/31/2025**

**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 **5,443,399,788** [7315]
  - B. Securities (at market) **2,407,478,257** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **456,783,855** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **22,018,288** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-11,146,344** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **8,318,533,844** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **102,491,326** [7351]  
Less: amount offset by customer owned securities **-101,786,406** [7352] **704,920** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **8,319,238,764** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **8,319,238,764** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **316,520,968** [7500]
  - B. Other banks qualified under Regulation 30.7 **303,915,694** [7520] **620,436,662** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **747,115,037** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **82,071,551** [7560] **829,186,588** [7570]
- 3. Equities with registered futures commission merchants
  - A. Cash **100,770,574** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **2,420,844** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **103,191,418** [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 **4,971,923,305** [7700]
  - B. Securities **1,578,291,670** [7710]
  - C. Unrealized gain (loss) on open futures contracts **454,363,011** [7720]
  - D. Value of long option contracts **22,018,288** [7730]
  - E. Value of short option contracts **-11,146,344** [7735] **7,015,449,930** [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 **8,568,264,598** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **249,025,834** [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 **109,025,834** [7785]

**INITIAL**

**End Date:1/30/2025**

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

**Form:Daily Seg - FOCUS II - Daily**

**Submit Date:1/31/2025**

**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>18,115,702,744</u></b> [7010]
	B. Securities (at market)	<b><u>13,430,713,472</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-148,520,815</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>362,551,745</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-261,421,425</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>31,499,025,721</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>290,489,570</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-289,778,980</u></b> [7047] <b><u>710,590</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>31,499,736,311</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>1,953,754,292</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>182,362,148</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>16,139,356,857</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>13,248,085,899</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>446,522,391</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>362,551,745</u></b> [7132]
	B. Value of open short option contracts	<b><u>-261,421,425</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>21,285,749</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>265,425</u></b> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>32,092,763,081</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>593,026,770</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	<b><u>358,026,770</u></b> [7198]
	Excess	

**INITIAL**

**End Date:1/30/2025**

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

**Form:Daily Seg - FOCUS II - Daily**

**Submit Date:1/31/2025**

**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>3,601,003,641</u></b> [8500]
B. Securities (at market)	<b><u>9,902,651,902</u></b> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<b><u>14,593,360,345</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>28,097,015,888</u></b> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>115,821,909</u></b> [8560]
Less: amount offset by customer owned securities	<b><u>-113,591,462</u></b> [8570] <b><u>2,230,447</u></b> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>28,099,246,335</u></b> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<b><u>3,685,868,359</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>10,835,517</u></b> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<b><u>14,864,429,431</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>9,891,816,385</u></b> [8650]
9. Net settlement from (to) derivatives clearing organizations	<b><u>-51,345,332</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>28,401,604,360</u></b> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>302,358,025</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>210,358,025</u></b> [8770]