

# WINJAMMER FILING

**INITIAL**

**End Date:4/4/2025**

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

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

**Submit Date:4/7/2025**

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**Daily Segregation - Cover Page**

Name of Company

**Morgan Stanley & Co. LLC**

Contact Name

**Tessa Nguyen**

Contact Phone Number

**212 762-4422**

Contact Email Address

**tessa.nguyen@morganstanley.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer segregated funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer segregated funds required between:% and%.

**235,000,000**

**0**

**0 0**

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of customer secured funds required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of customer secured funds required between:% and%.

**140,000,000**

**0**

**0 0**

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

- a. Minimum dollar amount: ; or
- b. Minimum percentage of cleared swaps customer collateral required:% ; or
- c. Dollar amount range between:and; or
- d. Percentage range of cleared swaps customer collateral required between:% and%.

**92,000,000**

**0**

**0 0**

**0 0**

Attach supporting documents CH

**INITIAL****End Date:4/4/2025****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:4/7/2025****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	<b>0</b> [7305]
	A. Cash	<b>6,574,866,183</b> [7315]
	B. Securities (at market)	<b>2,198,375,439</b> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b>-1,786,041,505</b> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<b>55,866,384</b> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<b>-23,193,459</b> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<b>7,019,873,042</b> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b>386,251,261</b> [7351]
	Less: amount offset by customer owned securities	<b>-327,067,690</b> [7352] <b>59,183,571</b> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<b>7,079,056,613</b> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b>7,079,056,613</b> [7360]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>		
1.	Cash in banks	
	A. Banks located in the United States	<b>578,423,318</b> [7500]
	B. Other banks qualified under Regulation 30.7	<b>430,214,560</b> [7520] <b>1,008,637,878</b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b>513,002,773</b> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<b>90,000,496</b> [7560] <b>603,003,269</b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b>112,530,235</b> [7580]
	B. Securities	<b>0</b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b>3,353,093</b> [7600]
	D. Value of long option contracts	<b>0</b> [7610]
	E. Value of short option contracts	<b>0</b> [7615] <b>115,883,328</b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b>0</b> [7640]
	B. Securities	<b>0</b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b>0</b> [7660]
	D. Value of long option contracts	<b>0</b> [7670]
	E. Value of short option contracts	<b>0</b> [7675] <b>0</b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b>5,946,008,183</b> [7700]
	B. Securities	<b>1,595,372,170</b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b>-1,789,394,598</b> [7720]
	D. Value of long option contracts	<b>55,866,384</b> [7730]
	E. Value of short option contracts	<b>-23,193,459</b> [7735] <b>5,784,658,680</b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b>0</b> [7760]
7.	Segregated funds on hand	<b>0</b> [7765]
8.	Total funds in separate section 30.7 accounts	<b>7,512,183,155</b> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b>433,126,542</b> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<b>140,000,000</b> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b>293,126,542</b> [7785]

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

1.	Net ledger balance	
	A. Cash	<u>16,219,024,261</u> [7010]
	B. Securities (at market)	<u>12,039,656,055</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-1,932,136,295</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>914,367,624</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-761,202,682</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>26,479,708,963</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,918,090,424</u> [7045]
	Less: amount offset by customer securities	<u>-2,419,538,951</u> [7047] <u>498,551,473</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>26,978,260,436</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>269,929,096</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>1,247,844,215</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>18,268,236,144</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>10,791,519,979</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-2,391,291,773</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>914,367,624</u> [7132]
	B. Value of open short option contracts	<u>-761,202,682</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>19,977,567</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>291,861</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>28,359,672,031</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>1,381,411,595</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>1,146,411,595</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	<u>8,992,720,482</u> [8500]
	B. Securities (at market)	<u>10,811,422,693</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>8,737,853,402</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>28,541,996,577</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>618,071,768</u> [8560]
	Less: amount offset by customer owned securities	<u>-615,856,380</u> [8570] <u>2,215,388</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>28,544,211,965</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>2,451,685,404</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>11,847,990</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>17,615,024,543</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>10,799,574,703</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-1,162,038,244</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>29,716,094,396</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>1,171,882,431</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>1,079,882,431</u> [8770]