

**WINJAMMER FILING**

**INITIAL**

**End Date:10/24/2023**

**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
- 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

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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 **6,292,172,623** [7315]
  - B. Securities (at market) **2,627,275,993** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-711,206,096** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **10,937,366** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-5,322,914** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **8,213,856,972** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **133,079,688** [7351]  
Less: amount offset by customer owned securities **-132,284,749** [7352] **794,939** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **8,214,651,911** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **8,214,651,911** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **302,485,283** [7500]
  - B. Other banks qualified under Regulation 30.7 **335,414,017** [7520] **637,899,300** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **895,757,884** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **77,902,197** [7560] **973,660,081** [7570]
3. Equities with registered futures commission merchants
  - A. Cash **43,393,095** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **-67,723** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **43,325,372** [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 **5,897,503,581** [7700]
  - B. Securities **1,653,615,912** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-711,138,374** [7720]
  - D. Value of long option contracts **10,937,366** [7730]
  - E. Value of short option contracts **-5,322,914** [7735] **6,845,595,571** [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 **8,500,480,324** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **285,828,413** [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 **145,828,413** [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>21,631,792,946</u></b> [7010]
	B. Securities (at market)	<b><u>11,306,180,903</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-6,336,893,826</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>344,185,757</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-366,693,663</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>26,578,572,117</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>957,441,748</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-956,647,153</u></b> [7047] <b><u>794,595</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>26,579,366,712</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>3,298,487,770</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>2,904,646,851</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>12,253,985,736</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>8,401,534,052</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>268,170,713</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>344,185,757</u></b> [7132]
	B. Value of open short option contracts	<b><u>-366,693,663</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>61,588,853</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>0</u></b> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>27,165,906,069</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>586,539,357</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 Excess	<b><u>351,539,357</u></b> [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>-4,959,367,587</u></b> [8500]
	B. Securities (at market) <b><u>8,791,860,805</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>22,355,403,282</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>26,187,896,500</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>49,294,608</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-45,996,424</u></b> [8570] <b><u>3,298,184</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>26,191,194,684</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>2,914,980,302</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>6,139,299</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>14,808,792,290</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>8,785,721,506</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>111,511,082</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>26,627,144,479</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>435,949,795</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>343,949,795</u></b> [8770]