

# WINJAMMER FILING

INITIAL

End Date:10/15/2025

Firm Name:Morgan Stanley & Co LLC

Form:Daily Seg - FOCUS II - Daily

Submit Date:10/16/2025

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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

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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%.

**112,000,000**

**0**

**0 0**

**0 0**

Attach supporting documents CH

**INITIAL****End Date:10/15/2025****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:10/16/2025****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                           | <u>0</u> [7305]                                 |
|    | A. Cash                                                                                                   | <u>6,297,943,222</u> [7315]                     |
|    | B. Securities (at market)                                                                                 | <u>2,102,814,487</u> [7317]                     |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>582,707,629</u> [7325]                       |
| 3. | Exchange traded options                                                                                   |                                                 |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>45,079,966</u> [7335]                        |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-10,821,141</u> [7337]                       |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)                                                             | <u>9,017,724,163</u> [7345]                     |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>64,586,329</u> [7351]                        |
|    | Less: amount offset by customer owned securities                                                          | <u>-63,621,260</u> [7352] <u>965,069</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>9,018,689,232</u> [7355]                     |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>9,018,689,232</u> [7360]                     |

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- |     |                                                                                                         |                                                       |
|-----|---------------------------------------------------------------------------------------------------------|-------------------------------------------------------|
| 1.  | Cash in banks                                                                                           |                                                       |
|     | A. Banks located in the United States                                                                   | <u>432,742,328</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7                                                          | <u>433,149,712</u> [7520] <u>865,892,040</u> [7530]   |
| 2.  | Securities                                                                                              |                                                       |
|     | A. In safekeeping with banks located in the United States                                               | <u>529,663,445</u> [7540]                             |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>21,956,022</u> [7560] <u>551,619,467</u> [7570]    |
| 3.  | Equities with registered futures commission merchants                                                   |                                                       |
|     | A. Cash                                                                                                 | <u>168,803,948</u> [7580]                             |
|     | B. Securities                                                                                           | <u>0</u> [7590]                                       |
|     | C. Unrealized gain (loss) on open futures contracts                                                     | <u>27,679,587</u> [7600]                              |
|     | D. Value of long option contracts                                                                       | <u>0</u> [7610]                                       |
|     | E. Value of short option contracts                                                                      | <u>0</u> [7615] <u>196,483,535</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>5,480,628,266</u> [7700]                           |
|     | B. Securities                                                                                           | <u>1,551,195,020</u> [7710]                           |
|     | C. Unrealized gain (loss) on open futures contracts                                                     | <u>555,028,041</u> [7720]                             |
|     | D. Value of long option contracts                                                                       | <u>45,079,966</u> [7730]                              |
|     | E. Value of short option contracts                                                                      | <u>-10,821,141</u> [7735] <u>7,621,110,152</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>9,235,105,194</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>216,415,962</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>76,415,962</u> [7785]                              |

**INITIAL****End Date:10/15/2025****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:10/16/2025****Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                                  |
|-----|---------------------------------------------------------------------------------------------|--------------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                                  |
|     | A. Cash                                                                                     | <u>13,650,088,086</u> [7010]                     |
|     | B. Securities (at market)                                                                   | <u>14,848,677,083</u> [7020]                     |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>4,863,220,246</u> [7030]                      |
| 3.  | Exchange traded options                                                                     |                                                  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>718,310,037</u> [7032]                        |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-646,946,196</u> [7033]                       |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <u>33,433,349,256</u> [7040]                     |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>800,945,467</u> [7045]                        |
|     | Less: amount offset by customer securities                                                  | <u>-800,016,886</u> [7047] <u>928,581</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <u>33,434,277,837</u> [7060]                     |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                  |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                  |
|     | A. Cash                                                                                     | <u>2,525,204,949</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>2,456,231,918</u> [7090]                      |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                  |
|     | A. Cash                                                                                     | <u>16,938,410,162</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>12,378,247,764</u> [7120]                     |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-363,404,891</u> [7130]                       |
| 10. | Exchange traded options                                                                     |                                                  |
|     | A. Value of open long option contracts                                                      | <u>718,310,037</u> [7132]                        |
|     | B. Value of open short option contracts                                                     | <u>-646,946,196</u> [7133]                       |
| 11. | Net equities with other FCMs                                                                |                                                  |
|     | A. Net liquidating equity                                                                   | <u>628,342</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>14,197,401</u> [7170]                         |
| 12. | Segregated funds on hand                                                                    | <u>0</u> [7150]                                  |
| 13. | Total amount in segregation (add lines 7 through 12)                                        | <u>34,020,879,486</u> [7180]                     |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>586,601,649</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>351,601,649</u> [7198]                        |
|     | Excess                                                                                      |                                                  |

**INITIAL****End Date:10/15/2025****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:10/16/2025****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                                                                                                  | <u>11,897,325,500</u> [8500]                      |
|     | B. Securities (at market)                                                                                | <u>11,254,967,398</u> [8510]                      |
| 2.  | Net unrealized profit (loss) in open cleared swaps                                                       | <u>7,828,170,572</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>30,980,463,470</u> [8550]                      |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>40,769,963</u> [8560]                          |
|     | Less: amount offset by customer owned securities                                                         | <u>-38,510,614</u> [8570] <u>2,259,349</u> [8580] |
| 6.  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>30,982,722,819</u> [8590]                      |
|     | Funds in Cleared Swaps Customer Segregated Accounts                                                      |                                                   |
| 7.  | Deposited in cleared swaps customer segregated accounts at banks                                         |                                                   |
|     | A. Cash                                                                                                  | <u>4,917,434,398</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>89,533,824</u> [8620]                          |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |                                                   |
|     | A. Cash                                                                                                  | <u>14,906,703,438</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>11,165,433,574</u> [8650]                      |
| 9.  | Net settlement from (to) derivatives clearing organizations                                              | <u>200,783,747</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>31,279,888,981</u> [8720]                      |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <u>297,166,162</u> [8730]                         |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts                           | <u>112,000,000</u> [8760]                         |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management          | <u>185,166,162</u> [8770]                         |