

# WINJAMMER FILING

INITIAL

End Date:2/5/2026

Firm Name:Morgan Stanley & Co LLC

Form:Daily Seg - FOCUS II - Daily

Submit Date:2/6/2026

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Daily Segregation - Cover Page

|                                                                                   |                                            |
|-----------------------------------------------------------------------------------|--------------------------------------------|
| Name of Company                                                                   | <u>Morgan Stanley &amp; Co. LLC</u>        |
| Contact Name                                                                      | <u>Heather McPherson</u>                   |
| Contact Phone Number                                                              | <u>212 762-3405</u>                        |
| Contact Email Address                                                             | <u>Heather.McPherson@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>112,000,000</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                                                    |                                            |

**INITIAL****End Date:2/5/2026****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:2/6/2026****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>6,472,000,678</u> [7315]                     |
|    | B. Securities (at market)                                                                                 | <u>2,034,054,998</u> [7317]                     |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>1,480,327,396</u> [7325]                     |
| 3. | Exchange traded options                                                                                   |                                                 |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>71,792,029</u> [7335]                        |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-41,010,259</u> [7337]                       |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)                                                             | <u>10,017,164,842</u> [7345]                    |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>43,583,199</u> [7351]                        |
|    | Less: amount offset by customer owned securities                                                          | <u>-42,968,811</u> [7352] <u>614,388</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>10,017,779,230</u> [7355]                    |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>10,017,779,230</u> [7360]                    |

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- |     |                                                                                                         |                                                       |
|-----|---------------------------------------------------------------------------------------------------------|-------------------------------------------------------|
| 1.  | Cash in banks                                                                                           |                                                       |
|     | A. Banks located in the United States                                                                   | <u>1,098,621,217</u> [7500]                           |
|     | B. Other banks qualified under Regulation 30.7                                                          | <u>348,387,422</u> [7520] <u>1,447,008,639</u> [7530] |
| 2.  | Securities                                                                                              |                                                       |
|     | A. In safekeeping with banks located in the United States                                               | <u>490,409,195</u> [7540]                             |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>17,763,332</u> [7560] <u>508,172,527</u> [7570]    |
| 3.  | Equities with registered futures commission merchants                                                   |                                                       |
|     | A. Cash                                                                                                 | <u>90,986,212</u> [7580]                              |
|     | B. Securities                                                                                           | <u>0</u> [7590]                                       |
|     | C. Unrealized gain (loss) on open futures contracts                                                     | <u>6,043,755</u> [7600]                               |
|     | D. Value of long option contracts                                                                       | <u>0</u> [7610]                                       |
|     | E. Value of short option contracts                                                                      | <u>0</u> [7615] <u>97,029,967</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>5,149,593,347</u> [7700]                           |
|     | B. Securities                                                                                           | <u>1,525,882,470</u> [7710]                           |
|     | C. Unrealized gain (loss) on open futures contracts                                                     | <u>1,474,283,641</u> [7720]                           |
|     | D. Value of long option contracts                                                                       | <u>71,792,029</u> [7730]                              |
|     | E. Value of short option contracts                                                                      | <u>-41,010,259</u> [7735] <u>8,180,541,228</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>10,232,752,361</u> [7770]                          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>214,973,131</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>74,973,131</u> [7785]                              |

**INITIAL****End Date:2/5/2026****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:2/6/2026****Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                                    |
|-----|---------------------------------------------------------------------------------------------|----------------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                                    |
|     | A. Cash                                                                                     | <u>21,772,889,049</u> [7010]                       |
|     | B. Securities (at market)                                                                   | <u>13,021,909,523</u> [7020]                       |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-1,451,380,948</u> [7030]                       |
| 3.  | Exchange traded options                                                                     |                                                    |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>1,027,164,882</u> [7032]                        |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-858,579,064</u> [7033]                         |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <u>33,512,003,442</u> [7040]                       |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>758,983,602</u> [7045]                          |
|     | Less: amount offset by customer securities                                                  | <u>-757,649,300</u> [7047] <u>1,334,302</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <u>33,513,337,744</u> [7060]                       |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                    |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                    |
|     | A. Cash                                                                                     | <u>2,780,438,155</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>1,760,659,332</u> [7090]                        |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                    |
|     | A. Cash                                                                                     | <u>18,121,681,469</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>11,261,030,632</u> [7120]                       |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-3,113,741</u> [7130]                           |
| 10. | Exchange traded options                                                                     |                                                    |
|     | A. Value of open long option contracts                                                      | <u>1,027,164,882</u> [7132]                        |
|     | B. Value of open short option contracts                                                     | <u>-858,579,064</u> [7133]                         |
| 11. | Net equities with other FCMs                                                                |                                                    |
|     | A. Net liquidating equity                                                                   | <u>8,388,604</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>219,559</u> [7170]                              |
| 12. | Segregated funds on hand                                                                    | <u>0</u> [7150]                                    |
| 13. | Total amount in segregation (add lines 7 through 12)                                        | <u>34,097,889,828</u> [7180]                       |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>584,552,084</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>349,552,084</u> [7198]                          |
|     | Excess                                                                                      |                                                    |

**INITIAL****End Date:2/5/2026****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:2/6/2026****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>11,011,748,452</u> [8500]                       |
| B. Securities (at market)                                                                                   | <u>11,194,032,161</u> [8510]                       |
| 2. Net unrealized profit (loss) in open cleared swaps                                                       | <u>8,597,193,289</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>30,802,973,902</u> [8550]                       |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>445,889,394</u> [8560]                          |
| Less: amount offset by customer owned securities                                                            | <u>-443,077,912</u> [8570] <u>2,811,482</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>30,805,785,384</u> [8590]                       |
| Funds in Cleared Swaps Customer Segregated Accounts                                                         |                                                    |
| 7. Deposited in cleared swaps customer segregated accounts at banks                                         |                                                    |
| A. Cash                                                                                                     | <u>3,874,488,187</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>6,545,673</u> [8620]                            |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |                                                    |
| A. Cash                                                                                                     | <u>17,329,892,572</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>11,187,486,488</u> [8650]                       |
| 9. Net settlement from (to) derivatives clearing organizations                                              | <u>-693,076,615</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> <u>0</u> [8715]                           |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)                             | <u>31,705,336,305</u> [8720]                       |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)          | <u>899,550,921</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>787,550,921</u> [8770]                          |