

WINJAMMER FILING

INITIAL

End Date:2/6/2026

Firm Name:Morgan Stanley & Co LLC

Form:Daily Seg - FOCUS II - Daily

Submit Date:2/9/2026

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Daily Segregation - Cover Page

Name of Company	<u>Morgan Stanley & 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:2/6/2026****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:2/9/2026****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>6,665,259,662</u> [7315]
	B. Securities (at market)	<u>2,059,603,111</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>1,657,766,934</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>74,117,329</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-42,887,310</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>10,413,859,726</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>15,188,227</u> [7351]
	Less: amount offset by customer owned securities	<u>-14,498,534</u> [7352] <u>689,693</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>10,414,549,419</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>10,414,549,419</u> [7360]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>1,061,823,114</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>402,877,123</u> [7520] <u>1,464,700,237</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>513,739,570</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>17,748,710</u> [7560] <u>531,488,280</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>90,847,145</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>3,302,237</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>0</u> [7615] <u>94,149,382</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>5,325,586,051</u> [7700]
	B. Securities	<u>1,528,114,831</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>1,654,464,697</u> [7720]
	D. Value of long option contracts	<u>74,117,329</u> [7730]
	E. Value of short option contracts	<u>-42,887,310</u> [7735] <u>8,539,395,598</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>10,629,733,497</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>215,184,078</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>75,184,078</u> [7785]

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

1.	Net ledger balance	
	A. Cash	<u>21,681,068,568</u> [7010]
	B. Securities (at market)	<u>12,824,705,611</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-237,700,917</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,012,599,424</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-835,523,065</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>34,445,149,621</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>759,957,954</u> [7045]
	Less: amount offset by customer securities	<u>-757,714,998</u> [7047] <u>2,242,956</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>34,447,392,577</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,456,459,206</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>1,534,335,853</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>18,225,266,512</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>11,290,150,133</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>392,705,585</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,012,599,424</u> [7132]
	B. Value of open short option contracts	<u>-835,523,065</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>9,872,625</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>219,625</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>35,086,085,898</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>638,693,321</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>403,693,321</u> [7198]
	Excess	

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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>11,873,236,033</u> [8500]
	B. Securities (at market)	<u>11,210,502,938</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>8,663,021,272</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>31,746,760,243</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>55,542,121</u> [8560]
	Less: amount offset by customer owned securities	<u>-52,705,828</u> [8570] <u>2,836,293</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>31,749,596,536</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>3,776,029,056</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>6,732,062</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>16,965,596,118</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>11,203,770,876</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>97,327,386</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>32,049,455,498</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>299,858,962</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>187,858,962</u> [8770]