

WINJAMMER FILING

INITIAL  
End Date:6/17/2026  
Firm Name:Morgan Stanley & Co LLC  
Form:Daily Seg - FOCUS II - Daily  
Submit Date:6/18/2026

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**Daily Segregation - Cover Page**

Name of Company

**Morgan Stanley & Co. LLC**

Contact Name

**Heather McPherson**

Contact Phone Number

**212 762-3405**

Contact Email Address

**Heather.McPherson@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%.

**112,000,000**

**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 **8,585,286,876** [7315]
  - B. Securities (at market) **2,197,273,721** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-347,594,825** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **66,844,547** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-46,032,483** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **10,455,777,836** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **30,010,765** [7351]  
Less: amount offset by customer owned securities **-28,911,208** [7352] **1,099,557** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **10,456,877,393** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **10,456,877,393** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **618,179,937** [7500]
  - B. Other banks qualified under Regulation 30.7 **209,107,067** [7520] **827,287,004** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **645,784,098** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **67,641,081** [7560] **713,425,179** [7570]
3. Equities with registered futures commission merchants
  - A. Cash **36,188,570** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **473,287** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **36,661,857** [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 **7,937,574,660** [7700]
  - B. Securities **1,483,848,542** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-348,068,113** [7720]
  - D. Value of long option contracts **66,844,547** [7730]
  - E. Value of short option contracts **-46,032,483** [7735] **9,094,167,153** [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 **10,671,541,193** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **214,663,800** [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 **74,663,800** [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>20,932,284,034</u></b> [7010]
	B. Securities (at market)	<b><u>14,058,527,949</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-362,861,528</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>1,623,696,617</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-1,372,034,332</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>34,879,612,740</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>898,500,801</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-891,963,162</u></b> [7047] <b><u>6,537,639</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>34,886,150,379</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>1,609,874,179</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>1,498,677,141</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>21,056,499,928</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>12,559,627,590</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>-1,520,869,156</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>1,623,696,617</u></b> [7132]
	B. Value of open short option contracts	<b><u>-1,372,034,332</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>13,768,692</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>223,218</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>35,469,463,877</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>583,313,498</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>348,313,498</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	<u>13,875,288,925</u> [8500]
B. Securities (at market)	<u>10,122,122,717</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>7,088,237,237</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>31,085,648,879</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>82,864,190</u> [8560]
Less: amount offset by customer owned securities	<u>-78,079,893</u> [8570] <u>4,784,297</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<u>31,090,433,176</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>4,153,638,773</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>42,657,617</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>16,991,932,790</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>10,079,465,100</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>239,990,872</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>31,507,685,152</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>417,251,976</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>305,251,976</u> [8770]