

WINJAMMER FILING

INITIAL

End Date:1/5/2026

Firm Name:Morgan Stanley & Co LLC

Form:Daily Seg - FOCUS II - Daily

Submit Date:1/6/2026

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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:1/5/2026****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:1/6/2026****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>6,648,567,790</u> [7315]
	B. Securities (at market)	<u>1,901,265,053</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>1,270,808,775</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>85,171,778</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-39,117,340</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>9,866,696,056</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>20,329,702</u> [7351]
	Less: amount offset by customer owned securities	<u>-18,445,823</u> [7352] <u>1,883,879</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>9,868,579,935</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>9,868,579,935</u> [7360]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>1,029,742,383</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>403,396,126</u> [7520] <u>1,433,138,509</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>365,318,127</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>17,515,029</u> [7560] <u>382,833,156</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>55,178,688</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>14,151,163</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>0</u> [7615] <u>69,329,851</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>5,379,792,723</u> [7700]
	B. Securities	<u>1,518,431,897</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>1,256,657,611</u> [7720]
	D. Value of long option contracts	<u>85,171,778</u> [7730]
	E. Value of short option contracts	<u>-39,117,340</u> [7735] <u>8,200,936,669</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>10,086,238,185</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>217,658,250</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>77,658,250</u> [7785]

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

1.	Net ledger balance	
	A. Cash	<u>20,512,181,823</u> [7010]
	B. Securities (at market)	<u>13,327,981,667</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>839,956,360</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>386,798,185</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-263,949,115</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>34,802,968,920</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>421,522,898</u> [7045]
	Less: amount offset by customer securities	<u>-421,126,206</u> [7047] <u>396,692</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>34,803,365,612</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,485,917,500</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>1,034,842,336</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>17,528,845,948</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>12,292,920,429</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-88,170,659</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>386,798,185</u> [7132]
	B. Value of open short option contracts	<u>-263,949,115</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>8,384,865</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>218,902</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>35,385,808,391</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>582,442,779</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>347,442,779</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>11,081,102,872</u> [8500]
	B. Securities (at market)	<u>11,165,476,326</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>9,022,497,356</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>31,269,076,554</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>116,143,517</u> [8560]
	Less: amount offset by customer owned securities	<u>-113,962,857</u> [8570] <u>2,180,660</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>31,271,257,214</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>3,572,792,892</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>24,400,243</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>17,018,813,017</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>11,141,076,083</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-149,638,045</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>31,607,444,190</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>336,186,976</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>224,186,976</u> [8770]