

# WINJAMMER FILING

INITIAL

End Date:1/29/2026

Firm Name:Morgan Stanley & Co LLC

Form:Daily Seg - FOCUS II - Daily

Submit Date:1/30/2026

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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

**INITIAL****End Date:1/29/2026****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:1/30/2026****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	<b>0</b> [7305]
	A. Cash	<b>6,452,662,568</b> [7315]
	B. Securities (at market)	<b>2,056,787,303</b> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b>2,084,380,300</b> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<b>106,359,137</b> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<b>-64,083,346</b> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<b>10,636,105,962</b> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b>33,670,435</b> [7351]
	Less: amount offset by customer owned securities	<b>-33,268,865</b> [7352] <b>401,570</b> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<b>10,636,507,532</b> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b>10,636,507,532</b> [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<b>993,992,772</b> [7500]
	B. Other banks qualified under Regulation 30.7	<b>432,493,902</b> [7520] <b>1,426,486,674</b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b>525,362,359</b> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<b>18,171,426</b> [7560] <b>543,533,785</b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b>84,168,079</b> [7580]
	B. Securities	<b>0</b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b>25,997,164</b> [7600]
	D. Value of long option contracts	<b>0</b> [7610]
	E. Value of short option contracts	<b>0</b> [7615] <b>110,165,243</b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b>0</b> [7640]
	B. Securities	<b>0</b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b>0</b> [7660]
	D. Value of long option contracts	<b>0</b> [7670]
	E. Value of short option contracts	<b>0</b> [7675] <b>0</b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b>5,159,187,997</b> [7700]
	B. Securities	<b>1,513,253,518</b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b>2,058,383,136</b> [7720]
	D. Value of long option contracts	<b>106,359,137</b> [7730]
	E. Value of short option contracts	<b>-64,083,346</b> [7735] <b>8,773,100,442</b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b>0</b> [7760]
7.	Segregated funds on hand	<b>0</b> [7765]
8.	Total funds in separate section 30.7 accounts	<b>10,853,286,144</b> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b>216,778,612</b> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<b>140,000,000</b> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b>76,778,612</b> [7785]

**INITIAL****End Date:1/29/2026****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:1/30/2026****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>19,579,164,263</u> [7010]
	B. Securities (at market)	<u>13,191,007,804</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>1,572,912,906</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>576,572,529</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-624,529,412</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>34,295,128,090</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>428,621,121</u> [7045]
	Less: amount offset by customer securities	<u>-427,555,021</u> [7047] <u>1,066,100</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>34,296,194,190</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,513,499,508</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>2,072,968,543</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>18,510,585,550</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>11,117,819,859</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>705,775,454</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>576,572,529</u> [7132]
	B. Value of open short option contracts	<u>-624,529,412</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>8,920,796</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>219,402</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>34,881,832,229</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>585,638,039</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>350,638,039</u> [7198]
	Excess	

**INITIAL****End Date:1/29/2026****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:1/30/2026****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>10,952,357,624</u> [8500]
B. Securities (at market)	<u>11,184,980,162</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>8,826,047,774</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>30,963,385,560</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>178,138,998</u> [8560]
Less: amount offset by customer owned securities	<u>-175,886,314</u> [8570] <u>2,252,684</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>30,965,638,244</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>4,328,966,668</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>36,816,183</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>16,047,598,051</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>11,148,163,979</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-294,598,602</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>31,266,946,279</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>301,308,035</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>189,308,035</u> [8770]