

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

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 - Cover Page**

Name of Company

Morgan Stanley & Co. LLC

Contact Name

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Contact Phone Number

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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	0 [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	6,452,662,568 [7315]
B. Securities (at market)	2,056,787,303 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	2,084,380,300 [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	106,359,137 [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade	-64,083,346 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)	10,636,105,962 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	33,670,435 [7351]
Less: amount offset by customer owned securities	-33,268,865 [7352] 401,570 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity	10,636,507,532 [7355]
Method (add lines 4 and 5)	
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	10,636,507,532 [7360]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1. Cash in banks	
A. Banks located in the United States	993,992,772 [7500]
B. Other banks qualified under Regulation 30.7	432,493,902 [7520] 1,426,486,674 [7530]
2. Securities	
A. In safekeeping with banks located in the United States	525,362,359 [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	18,171,426 [7560] 543,533,785 [7570]
3. Equities with registered futures commission merchants	
A. Cash	84,168,079 [7580]
B. Securities	0 [7590]
C. Unrealized gain (loss) on open futures contracts	25,997,164 [7600]
D. Value of long option contracts	0 [7610]
E. Value of short option contracts	0 [7615] 110,165,243 [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	5,159,187,997 [7700]
B. Securities	1,513,253,518 [7710]
C. Unrealized gain (loss) on open futures contracts	2,058,383,136 [7720]
D. Value of long option contracts	106,359,137 [7730]
E. Value of short option contracts	-64,083,346 [7735] 8,773,100,442 [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	10,853,286,144 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	216,778,612 [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	76,778,612 [7785]

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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	

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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	10,952,357,624 [8500]
	A. Cash	11,184,980,162 [8510]
	B. Securities (at market)	8,826,047,774 [8520]
2.	Net unrealized profit (loss) in open cleared swaps	
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	0 [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	0 [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	30,963,385,560 [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	
	Less: amount offset by customer owned securities	178,138,998 [8560]
		-175,886,314 [8570] 2,252,684
		[8580]
		30,965,638,244 [8590]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	4,328,966,668 [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	0 [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	36,816,183 [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	16,047,598,051 [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	0 [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	11,148,163,979 [8650]
		-294,598,602 [8660]
9.	Net settlement from (to) derivatives clearing organizations	
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	0 [8670]
	B. Value of open cleared swaps short option contracts	0 [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	0 [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	0 [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0 [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	0
	B. Securities representing investments of cleared swaps customers' funds (at market)	0
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0 0 [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	31,266,946,279 [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	301,308,035 [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	112,000,000 [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	189,308,035 [8770]