

**WINJAMMER FILING**

**INITIAL**  
**End Date:3/20/2026**  
**Firm Name:Morgan Stanley & Co LLC**  
**Form:Daily Seg - FOCUS II - Daily**  
**Submit Date:3/23/2026**

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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                           | <u>0</u> [7305]   |
|   | A. Cash   | <u>6,792,338,831</u> [7315]                             |
|   | B. Securities (at market)   | <u>2,107,377,355</u> [7317]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>1,258,021,697</u> [7325]                             |
| 3.  | Exchange traded options   |   |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>89,004,728</u> [7335]                                |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-43,752,492</u> [7337]                               |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>10,202,990,119</u> [7345]                            |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>66,212,662</u> [7351]                                |
|   | Less: amount offset by customer owned securities  | <u>-62,557,638</u> [7352] <u>3,655,024</u> [7354]       |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>10,206,645,143</u> [7355]                            |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>10,206,645,143</u> [7360]                            |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |   |
| 1.  | Cash in banks   |   |
|   | A. Banks located in the United States   | <u>201,444,917</u> [7500]                               |
|   | B. Other banks qualified under Regulation 30.7  | <u>1,370,576,431</u> [7520] <u>1,572,021,348</u> [7530] |
| 2.  | Securities  |   |
|   | A. In safekeeping with banks located in the United States   | <u>673,016,858</u> [7540]                               |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>5,252,012</u> [7560] <u>678,268,870</u> [7570]       |
| 3.  | Equities with registered futures commission merchants   |   |
|   | A. Cash   | <u>40,030,241</u> [7580]                                |
|   | B. Securities   | <u>0</u> [7590]   |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>-3,172,254</u> [7600]                                |
|   | D. Value of long option contracts   | <u>0</u> [7610]   |
|   | E. Value of short option contracts  | <u>0</u> [7615] <u>36,857,987</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>5,510,553,766</u> [7700]                             |
|   | B. Securities   | <u>1,429,108,485</u> [7710]                             |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>1,261,193,950</u> [7720]                             |
|   | D. Value of long option contracts   | <u>89,004,728</u> [7730]                                |
|   | E. Value of short option contracts  | <u>-43,752,492</u> [7735] <u>8,246,108,437</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>10,533,256,642</u> [7770]                            |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>326,611,499</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>186,611,499</u> [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>28,385,338,807</u></b> [7010]                                |
|     | B. Securities (at market)   | <b><u>13,523,010,085</u></b> [7020]                                |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-8,289,643,590</u></b> [7030]                                |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,202,402,328</u></b> [7032]                                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,147,958,915</u></b> [7033]                                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>33,673,148,715</u></b> [7040]                                |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>2,074,680,572</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-2,066,171,793</u></b> [7047] <b><u>8,508,779</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>33,681,657,494</u></b> [7060]                                |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>1,031,972,797</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>1,562,462,056</u></b> [7090]                                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>19,964,390,279</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>11,960,326,765</u></b> [7120]                                |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-303,856,199</u></b> [7130]                                  |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>1,202,402,328</u></b> [7132]                                 |
|     | B. Value of open short option contracts   | <b><u>-1,147,958,915</u></b> [7133]                                |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>5,671,948</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>221,264</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>34,275,632,323</u></b> [7180]                                |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>593,974,829</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              | <b><u>358,974,829</u></b> [7198]                                   |
|     | Excess  |  |

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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 <b><u>14,181,910,840</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>11,120,579,969</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>6,674,842,934</u></b> [8520]  |
| 3.                                  | Cleared swaps options  |
|                                     | A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]  |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]                                     |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b><u>31,977,333,743</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>234,545,493</u></b> [8560]               |
|                                     | Less: amount offset by customer owned securities <b><u>-230,470,549</u></b> [8570] <b><u>4,074,944</u></b> [8580]                |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>31,981,408,687</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b><u>4,111,932,226</u></b> [8600]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>15,535,535</u></b> [8620]            |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>16,872,101,589</u></b> [8630]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8640]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>11,105,044,434</u></b> [8650]        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>490,059,979</u></b> [8660]                                     |
| 10.                                 | Cleared swaps options  |
|                                     | A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]  |
|                                     | B. Value of open cleared swaps short option contracts <b><u>0</u></b> [8680]   |
| 11.                                 | Net equities with other FCMs   |
|                                     | A. Net liquidating equity <b><u>0</u></b> [8690]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]                     |
| 12.                                 | Cleared swaps customer funds on hand   |
|                                     | A. Cash <b><u>0</u></b>  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>                             |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8715]                     |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>32,594,673,763</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>613,265,076</u></b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>112,000,000</u></b> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>501,265,076</u></b> [8770] |