

# WINJAMMER FILING

INITIAL

End Date:9/28/2026

Firm Name:Morgan Stanley & Co LLC

Form:Daily Seg - FOCUS II - Daily

Submit Date:9/29/2026

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Daily Segregation - Cover Page

|                                                                                   |                                            |
|-----------------------------------------------------------------------------------|--------------------------------------------|
| Name of Company                                                                   | <u>Morgan Stanley &amp; 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:9/28/2026****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:9/29/2026****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>6,528,318,737</u> [7315]                           |
|                                                             | B. Securities (at market)                                                                                 | <u>2,065,547,137</u> [7317]                           |
| 2.                                                          | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>532,241,657</u> [7325]                             |
| 3.                                                          | Exchange traded options                                                                                   |                                                       |
|                                                             | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>68,885,715</u> [7335]                              |
|                                                             | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-56,703,794</u> [7337]                             |
| 4.                                                          | Net equity (deficit) (add lines 1. 2. and 3.)                                                             | <u>9,138,289,452</u> [7345]                           |
| 5.                                                          | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>55,745,592</u> [7351]                              |
|                                                             | Less: amount offset by customer owned securities                                                          | <u>-54,276,589</u> [7352] <u>1,469,003</u> [7354]     |
| 6.                                                          | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>9,139,758,455</u> [7355]                           |
| 7.                                                          | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>9,139,758,455</u> [7360]                           |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |                                                                                                           |                                                       |
| 1.                                                          | Cash in banks                                                                                             |                                                       |
|                                                             | A. Banks located in the United States                                                                     | <u>742,548,611</u> [7500]                             |
|                                                             | B. Other banks qualified under Regulation 30.7                                                            | <u>583,626,086</u> [7520] <u>1,326,174,697</u> [7530] |
| 2.                                                          | Securities                                                                                                |                                                       |
|                                                             | A. In safekeeping with banks located in the United States                                                 | <u>177,512,826</u> [7540]                             |
|                                                             | B. In safekeeping with other banks qualified under Regulation 30.7                                        | <u>126,281,822</u> [7560] <u>303,794,648</u> [7570]   |
| 3.                                                          | Equities with registered futures commission merchants                                                     |                                                       |
|                                                             | A. Cash                                                                                                   | <u>9,683,792</u> [7580]                               |
|                                                             | B. Securities                                                                                             | <u>0</u> [7590]                                       |
|                                                             | C. Unrealized gain (loss) on open futures contracts                                                       | <u>-708,551</u> [7600]                                |
|                                                             | D. Value of long option contracts                                                                         | <u>0</u> [7610]                                       |
|                                                             | E. Value of short option contracts                                                                        | <u>0</u> [7615] <u>8,975,241</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>5,409,029,856</u> [7700]                           |
|                                                             | B. Securities                                                                                             | <u>1,761,752,488</u> [7710]                           |
|                                                             | C. Unrealized gain (loss) on open futures contracts                                                       | <u>532,950,208</u> [7720]                             |
|                                                             | D. Value of long option contracts                                                                         | <u>68,885,715</u> [7730]                              |
|                                                             | E. Value of short option contracts                                                                        | <u>-56,703,794</u> [7735] <u>7,715,914,473</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>9,354,859,059</u> [7770]                           |
| 9.                                                          | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>215,100,604</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>75,100,604</u> [7785]                              |

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

|     |                                                                                             |                                                    |
|-----|---------------------------------------------------------------------------------------------|----------------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                                    |
|     | A. Cash                                                                                     | <u>24,900,730,250</u> [7010]                       |
|     | B. Securities (at market)                                                                   | <u>14,468,347,255</u> [7020]                       |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-5,372,921,076</u> [7030]                       |
| 3.  | Exchange traded options                                                                     |                                                    |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>2,592,762,961</u> [7032]                        |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-2,342,730,247</u> [7033]                       |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <u>34,246,189,143</u> [7040]                       |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>1,402,128,442</u> [7045]                        |
|     | Less: amount offset by customer securities                                                  | <u>-1,401,544,875</u> [7047] <b>583,567</b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <u>34,246,772,710</u> [7060]                       |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                    |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                    |
|     | A. Cash                                                                                     | <u>1,207,925,381</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>539,415,049</u> [7090]                          |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                    |
|     | A. Cash                                                                                     | <u>18,735,661,550</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>13,928,632,948</u> [7120]                       |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>160,117,307</u> [7130]                          |
| 10. | Exchange traded options                                                                     |                                                    |
|     | A. Value of open long option contracts                                                      | <u>2,592,762,961</u> [7132]                        |
|     | B. Value of open short option contracts                                                     | <u>-2,342,730,247</u> [7133]                       |
| 11. | Net equities with other FCMs                                                                |                                                    |
|     | A. Net liquidating equity                                                                   | <u>10,502,851</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>299,258</u> [7170]                              |
| 12. | Segregated funds on hand                                                                    | <u>0</u> [7150]                                    |
| 13. | Total amount in segregation (add lines 7 through 12)                                        | <u>34,832,587,058</u> [7180]                       |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>585,814,348</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>350,814,348</u> [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                                                                                                  | <u>11,295,096,861</u> [8500]                       |
|     | B. Securities (at market)                                                                                | <u>9,363,740,540</u> [8510]                        |
| 2.  | Net unrealized profit (loss) in open cleared swaps                                                       | <u>7,566,018,622</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>28,224,856,023</u> [8550]                       |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>142,362,013</u> [8560]                          |
|     | Less: amount offset by customer owned securities                                                         | <u>-136,966,799</u> [8570] <u>5,395,214</u> [8580] |
| 6.  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>28,230,251,237</u> [8590]                       |
|     | Funds in Cleared Swaps Customer Segregated Accounts                                                      |                                                    |
| 7.  | Deposited in cleared swaps customer segregated accounts at banks                                         |                                                    |
|     | A. Cash                                                                                                  | <u>2,713,098,426</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>48,534,888</u> [8620]                           |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |                                                    |
|     | A. Cash                                                                                                  | <u>16,076,566,537</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>9,315,205,652</u> [8650]                        |
| 9.  | Net settlement from (to) derivatives clearing organizations                                              | <u>387,975,351</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>28,541,380,854</u> [8720]                       |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <u>311,129,617</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>199,129,617</u> [8770]                          |