

WINJAMMER FILING

INITIAL

End Date:10/12/2026

Firm Name:Morgan Stanley & Co LLC

Form:Daily Seg - FOCUS II - Daily

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Daily Segregation - Cover Page

Name of Company

Morgan Stanley & Co. LLC

Contact Name

Heather McPherson

Contact Phone Number

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Contact Email Address

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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

INITIAL**End Date:10/12/2026****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:10/13/2026****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>7,202,760,859</u> [7315] |
| | B. Securities (at market) | <u>2,100,166,284</u> [7317] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | <u>75,185,218</u> [7325] |
| 3. | Exchange traded options | |
| | a. Market value of open option contracts purchased on a foreign board of trade | <u>99,768,879</u> [7335] |
| | b. Market value of open contracts granted (sold) on a foreign board of trade | <u>-94,659,862</u> [7337] |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.) | <u>9,383,221,378</u> [7345] |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount | <u>111,713,572</u> [7351] |
| | Less: amount offset by customer owned securities | <u>-110,882,833</u> [7352] <u>830,739</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>9,384,052,117</u> [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | <u>9,384,052,117</u> [7360] |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- | | | |
|-----|---|---|
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>508,826,753</u> [7500] |
| | B. Other banks qualified under Regulation 30.7 | <u>775,708,200</u> [7520] <u>1,284,534,953</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>219,937,774</u> [7540] |
| | B. In safekeeping with other banks qualified under Regulation 30.7 | <u>100,336,224</u> [7560] <u>320,273,998</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>9,159,251</u> [7580] |
| | B. Securities | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>-58,241</u> [7600] |
| | D. Value of long option contracts | <u>0</u> [7610] |
| | E. Value of short option contracts | <u>0</u> [7615] <u>9,101,010</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>6,146,772,943</u> [7700] |
| | B. Securities | <u>1,779,892,286</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>75,243,459</u> [7720] |
| | D. Value of long option contracts | <u>99,768,879</u> [7730] |
| | E. Value of short option contracts | <u>-94,659,862</u> [7735] <u>8,007,017,705</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>9,620,927,666</u> [7770] |
| 9. | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>236,875,549</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>96,875,549</u> [7785] |

INITIAL**End Date:10/12/2026****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:10/13/2026****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>27,184,790,673</u> [7010]
	B. Securities (at market)	<u>14,703,290,830</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-5,135,014,068</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,639,790,976</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,323,929,408</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>37,068,929,003</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>806,649,163</u> [7045]
	Less: amount offset by customer securities	<u>-806,301,287</u> [7047] <u>347,876</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>37,069,276,879</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,104,219,129</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>804,110,340</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>18,262,363,837</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>13,898,880,775</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>257,955,203</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,639,790,976</u> [7132]
	B. Value of open short option contracts	<u>-2,323,929,408</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>12,283,175</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>299,715</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>37,655,973,742</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>586,696,863</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>351,696,863</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>11,041,760,023</u> [8500]
B. Securities (at market)	<u>9,188,359,413</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>7,923,917,176</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>28,154,036,612</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>40,976,094</u> [8560]
Less: amount offset by customer owned securities	<u>-35,576,218</u> [8570] <u>5,399,876</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>28,159,436,488</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>4,597,856,439</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>118,924,679</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>14,904,952,486</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>9,069,434,734</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>105,686,419</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>28,796,854,757</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>637,418,269</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>525,418,269</u> [8770]