

# WINJAMMER FILING

INITIAL

End Date:10/23/2026

Firm Name:Morgan Stanley & Co LLC

Form:Daily Seg - FOCUS II - Daily

Submit Date:10/26/2026

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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:10/23/2026****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:10/26/2026****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>7,191,996,521</u> [7315]                           |
|                                                             | B. Securities (at market)                                                                                 | <u>2,116,303,977</u> [7317]                           |
| 2.                                                          | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-250,854,038</u> [7325]                            |
| 3.                                                          | Exchange traded options                                                                                   |                                                       |
|                                                             | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>87,878,502</u> [7335]                              |
|                                                             | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-84,110,849</u> [7337]                             |
| 4.                                                          | Net equity (deficit) (add lines 1. 2. and 3.)                                                             | <u>9,061,214,113</u> [7345]                           |
| 5.                                                          | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>101,167,771</u> [7351]                             |
|                                                             | Less: amount offset by customer owned securities                                                          | <u>-100,314,802</u> [7352] <u>852,969</u> [7354]      |
| 6.                                                          | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>9,062,067,082</u> [7355]                           |
| 7.                                                          | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>9,062,067,082</u> [7360]                           |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |                                                                                                           |                                                       |
| 1.                                                          | Cash in banks                                                                                             |                                                       |
|                                                             | A. Banks located in the United States                                                                     | <u>272,076,109</u> [7500]                             |
|                                                             | B. Other banks qualified under Regulation 30.7                                                            | <u>584,425,455</u> [7520] <u>856,501,564</u> [7530]   |
| 2.                                                          | Securities                                                                                                |                                                       |
|                                                             | A. In safekeeping with banks located in the United States                                                 | <u>237,885,935</u> [7540]                             |
|                                                             | B. In safekeeping with other banks qualified under Regulation 30.7                                        | <u>101,421,347</u> [7560] <u>339,307,282</u> [7570]   |
| 3.                                                          | Equities with registered futures commission merchants                                                     |                                                       |
|                                                             | A. Cash                                                                                                   | <u>8,551,556</u> [7580]                               |
|                                                             | B. Securities                                                                                             | <u>0</u> [7590]                                       |
|                                                             | C. Unrealized gain (loss) on open futures contracts                                                       | <u>-1,315,950</u> [7600]                              |
|                                                             | D. Value of long option contracts                                                                         | <u>0</u> [7610]                                       |
|                                                             | E. Value of short option contracts                                                                        | <u>0</u> [7615] <u>7,235,606</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>6,543,235,936</u> [7700]                           |
|                                                             | B. Securities                                                                                             | <u>1,776,996,695</u> [7710]                           |
|                                                             | C. Unrealized gain (loss) on open futures contracts                                                       | <u>-249,538,089</u> [7720]                            |
|                                                             | D. Value of long option contracts                                                                         | <u>87,878,502</u> [7730]                              |
|                                                             | E. Value of short option contracts                                                                        | <u>-84,110,849</u> [7735] <u>8,074,462,195</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>9,277,506,647</u> [7770]                           |
| 9.                                                          | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>215,439,565</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>75,439,565</u> [7785]                              |

**INITIAL****End Date:10/23/2026****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:10/26/2026****Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                                  |
|-----|---------------------------------------------------------------------------------------------|--------------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                                  |
|     | A. Cash                                                                                     | <u>24,357,719,455</u> [7010]                     |
|     | B. Securities (at market)                                                                   | <u>14,393,993,733</u> [7020]                     |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-4,169,830,190</u> [7030]                     |
| 3.  | Exchange traded options                                                                     |                                                  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>2,716,285,503</u> [7032]                      |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-2,306,200,052</u> [7033]                     |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <u>34,991,968,449</u> [7040]                     |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>889,303,323</u> [7045]                        |
|     | Less: amount offset by customer securities                                                  | <u>-888,611,307</u> [7047] <u>692,016</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <u>34,992,660,465</u> [7060]                     |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                  |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                  |
|     | A. Cash                                                                                     | <u>2,336,903,083</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>935,462,586</u> [7090]                        |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                  |
|     | A. Cash                                                                                     | <u>18,736,158,046</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>13,458,229,123</u> [7120]                     |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-313,420,413</u> [7130]                       |
| 10. | Exchange traded options                                                                     |                                                  |
|     | A. Value of open long option contracts                                                      | <u>2,716,285,503</u> [7132]                      |
|     | B. Value of open short option contracts                                                     | <u>-2,306,200,052</u> [7133]                     |
| 11. | Net equities with other FCMs                                                                |                                                  |
|     | A. Net liquidating equity                                                                   | <u>15,489,985</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>302,024</u> [7170]                            |
| 12. | Segregated funds on hand                                                                    | <u>0</u> [7150]                                  |
| 13. | Total amount in segregation (add lines 7 through 12)                                        | <u>35,579,209,885</u> [7180]                     |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>586,549,420</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>351,549,420</u> [7198]                        |
|     | Excess                                                                                      |                                                  |

**INITIAL****End Date:10/23/2026****Firm Name:Morgan Stanley & Co LLC****Form:Daily Seg - FOCUS II - Daily****Submit Date:10/26/2026****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>10,845,497,518</u> [8500]                      |
| B. Securities (at market)                                                                                   | <u>9,185,988,428</u> [8510]                       |
| 2. Net unrealized profit (loss) in open cleared swaps                                                       | <u>7,600,051,225</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>27,631,537,171</u> [8550]                      |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>77,198,805</u> [8560]                          |
| Less: amount offset by customer owned securities                                                            | <u>-72,986,536</u> [8570] <u>4,212,269</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>27,635,749,440</u> [8590]                      |
| Funds in Cleared Swaps Customer Segregated Accounts                                                         |                                                   |
| 7. Deposited in cleared swaps customer segregated accounts at banks                                         |                                                   |
| A. Cash                                                                                                     | <u>3,808,486,297</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>142,457,389</u> [8620]                         |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |                                                   |
| A. Cash                                                                                                     | <u>14,968,939,041</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>9,043,531,039</u> [8650]                       |
| 9. Net settlement from (to) derivatives clearing organizations                                              | <u>171,095,252</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>28,134,509,018</u> [8720]                      |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)          | <u>498,759,578</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>386,759,578</u> [8770]                         |