**INITIAL**
**End Date:11/6/2026**
**Firm Name:Morgan Stanley & Co LLC**
**Form:Daily Seg - FOCUS II - Daily**
**Submit Date:11/9/2026**

**INITIAL**
**End Date:11/6/2026**
**Firm Name:Morgan Stanley & Co LLC**
**Form:Daily Seg - FOCUS II - Daily**
**Submit Date:11/9/2026**

## 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 | **235,000,000** |
| b. Minimum percentage of customer segregated funds required:% ; or | **0** |
| c. Dollar amount range between:and; or | **0 0** |
| d. Percentage range of customer segregated funds required between:% and%. | **0 0** |
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | **140,000,000** |
| b. Minimum percentage of customer secured funds required:% ; or | **0** |
| c. Dollar amount range between:and; or | **0 0** |
| d. Percentage range of customer secured funds required between:% and%. | **0 0** |
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): | |
| a. Minimum dollar amount: ; or | **112,000,000** |
| b. Minimum percentage of cleared swaps customer collateral required:% ; or | **0** |
| c. Dollar amount range between:and; or | **0 0** |
| d. Percentage range of cleared swaps customer collateral required between:% and%. | **0 0** |

Attach supporting documents CH

**INITIAL**
**End Date:11/6/2026**
**Firm Name:Morgan Stanley & Co LLC**
**Form:Daily Seg - FOCUS II - Daily**
**Submit Date:11/9/2026**

## 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 | **0** [7305] |
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers | |
| | A. Cash | **7,564,698,404** [7315] |
| | B. Securities (at market) | **2,085,656,945** [7317] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | **-1,142,833,462** [7325] |
| 3. | Exchange traded options | |
| | a. Market value of open option contracts purchased on a foreign board of trade | **77,960,261** [7335] |
| | b. Market value of open contracts granted (sold) on a foreign board of trade | **-70,997,028** [7337] |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.) | **8,514,485,120** [7345] |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount | **222,403,844** [7351] |
| | Less: amount offset by customer owned securities | **-219,455,792** [7352] **2,948,052** [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | **8,517,433,172** [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | **8,517,433,172** [7360] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | **520,741,085** [7500] |
| | B. Other banks qualified under Regulation 30.7 | **414,891,269** [7520] **935,632,354** [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | **197,487,645** [7540] |
| | B. In safekeeping with other banks qualified under Regulation 30.7 | **100,410,796** [7560] **297,898,441** [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | **7,128,168** [7580] |
| | B. Securities | **0** [7590] |
| | C. Unrealized gain (loss) on open futures contracts | **-117,760** [7600] |
| | D. Value of long option contracts | **0** [7610] |
| | E. Value of short option contracts | **0** [7615] **7,010,408** [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 | **6,868,679,483** [7700] |
| | B. Securities | **1,787,758,503** [7710] |
| | C. Unrealized gain (loss) on open futures contracts | **-1,142,715,702** [7720] |
| | D. Value of long option contracts | **77,960,261** [7730] |
| | E. Value of short option contracts | **-70,997,028** [7735] **7,520,685,517** [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 | **8,761,226,720** [7770] |
| 9. | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | **243,793,548** [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 | **103,793,548** [7785] |

**INITIAL**
**End Date:11/6/2026**
**Firm Name:Morgan Stanley & Co LLC**
**Form:Daily Seg - FOCUS II - Daily**
**Submit Date:11/9/2026**

## Daily Segregation - Segregation Statement

| | | |
|---|---|---|
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | **26,648,312,848** [7010] |
| | B. Securities (at market) | **13,902,609,571** [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | **-5,522,658,237** [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | **2,852,018,564** [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | **-2,383,792,124** [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | **35,496,490,622** [7040] |
| 5. | Accounts liquidating to a deficit and accounts with | |
| | debit balances - gross amount | **609,287,520** [7045] |
| | Less: amount offset by customer securities | **-601,275,163** [7047] **8,012,357** [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | **35,504,502,979** [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | **2,273,771,894** [7070] |
| | B. Securities representing investments of customers' funds (at market) | **0** [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | **516,801,986** [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | **19,674,994,790** [7100] |
| | B. Securities representing investments of customers' funds (at market) | **0** [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | **13,385,505,043** [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | **-244,190,180** [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | **2,852,018,564** [7132] |
| | B. Value of open short option contracts | **-2,383,792,124** [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | **17,412,646** [7140] |
| | B. Securities representing investments of customers' funds (at market) | **0** [7160] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | **302,542** [7170] |
| 12. | Segregated funds on hand | **0** [7150] |
| 13. | Total amount in segregation (add lines 7 through 12) | **36,092,825,161** [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | **588,322,182** [7190] |
| 15. | Management Target Amount for Excess funds in segregation | **235,000,000** [7194] |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | **353,322,182** [7198] |

**INITIAL**
**End Date:11/6/2026**
**Firm Name:Morgan Stanley & Co LLC**
**Form:Daily Seg - FOCUS II - Daily**
**Submit Date:11/9/2026**

## 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 | **12,208,951,860** [8500] |
| | B. Securities (at market) | **9,648,555,388** [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | **7,127,378,814** [8520] |
| 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) | **28,984,886,062** [8550] |
| 5. | Accounts liquidating to a deficit and accounts with | |
| | debit balances - gross amount | **53,783,420** [8560] |
| | Less: amount offset by customer owned securities | **-48,052,086** [8570] **5,731,334** [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | **28,990,617,396** [8590] |
| | Funds in Cleared Swaps Customer Segregated Accounts | |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | **4,539,492,400** [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) | **125,088,474** [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | |
| | A. Cash | **14,968,096,255** [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) | **9,523,466,914** [8650] |
| 9. | Net settlement from (to) derivatives clearing organizations | **134,809,415** [8660] |
| 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) | **29,290,953,458** [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | **300,336,062** [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 | **188,336,062** [8770] |