Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

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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%.

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%.

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%.

Attach supporting documents CH
### 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: $6,654,397,079 [7315]
   - B. Securities (at market): $2,920,661,352 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: $-672,819,224 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: $23,542,104 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: $-15,314,349 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: $8,910,466,962 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: $-482,388,213 [7352] $1,853,620 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: $8,912,320,582 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: $8,912,320,582 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: $475,924,704 [7500]
   - B. Other banks qualified under Regulation 30.7: $303,375,526 [7520] $779,300,230 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: $545,085,591 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: $113,899,979 [7560] $658,985,570 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: $24,880,917 [7580]
   - B. Securities: $0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: $-1,565,933 [7600]
   - D. Value of long option contracts: $0 [7610]
   - E. Value of short option contracts: $0 [7615] $23,314,984 [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: $6,107,948,157 [7700]
   - B. Securities: $2,261,675,781 [7710]
   - C. Unrealized gain (loss) on open futures contracts: $-671,253,292 [7720]
   - D. Value of long option contracts: $23,542,104 [7730]

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**: $9,168,199,185 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - $255,878,603 [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**: $115,878,603 [7785]
INITIAL
End Date: 9/21/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/22/2022

Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 21,367,674,365 [7010]
   B. Securities (at market) 10,048,647,660 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -4,225,406,426 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 1,997,135,227 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,548,598,263 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 27,639,452,563 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 807,579,744 [7045]
   Less: amount offset by customer securities -802,676,569 [7047] 4,903,175 [7050]

6. Amount required to be segregated (add lines 4 and 5) 27,644,355,738 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 1,889,490,396 [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) 4,995,244,994 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 15,595,544,050 [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) 5,053,402,666 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 32,153,037 [7130]

10. Exchange traded options
    A. Value of open long option contracts 1,997,135,227 [7132]
    B. Value of open short option contracts -1,548,598,263 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 15,390,655 [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) 0 [7170]

12. Segregated funds on hand 0 [7150]

13. Total amount in segregation (add lines 7 through 12) 28,029,762,762 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 385,407,024 [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 150,407,024 [7198]
## 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**: $1,699,786,414 [8500]
   - **B. Securities (at market)**: $8,696,306,450 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   - **16,579,987,458** [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - **Net Equity (deficit)**: $26,976,080,322 [8550]
   - **Less: amount offset by customer owned securities**: -127,254,287
   - **= 1,295,341**

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - **26,977,375,663** [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   - **A. Cash**: $2,196,614,630 [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)**: $18,106,518 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - **A. Cash**: $16,796,619,395 [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)**: $8,678,199,932 [8650]

8. Net settlement from (to) derivatives clearing organizations
   - **-182,367,054** [8660]

9. 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]

10. 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]

11. 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 [8715]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    - **27,507,173,421** [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - **529,797,758** [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts
    - **92,000,000** [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management
    - **437,797,758** [8770]