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INITIAL End Date:10/10/2022 Firm Name:Morgan Stanley & Co LLC Form:Daily Seg - FOCUS II Submit Date:10/11/2022 INITIAL End Date:10/10/2022 Firm Name:Morgan Stanley & Co LLC Form:Daily Seg - FOCUS II Submit Date:10/11/2022 Daily Segregation - Cover Page

Name of Company	Morgan Stanley & Co. LLC
Contact Name	Ikram Shah
Contact Phone Number	<u>212-276-0963</u>
Contact Email Address	<u>lkram.shah@morganstanley.com</u>
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%.	<u>235,000,000</u> 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%.	<u>140,000,000</u> 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%.	<u>92,000,000</u> 0 0 0 0 0

Attach supporting documents CH

INITIAL End Date:10/10/2022 Firm Name:Morgan Stanley & Co LLC Form:Daily Seg - FOCUS II Submit Date:10/11/2022 Daily Segregation - Secured Amounts Eoreign Eutures and Eoreign Options Secur

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 A. Cash B. Securities (at market) 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 3. Exchange traded options a. Market value of open option contracts purchased on a foreign board of trade b. Market value of open contracts granted (sold) on a foreign board of trade 4. Net equity (deficit) (add lines 1. 2. and 3.) Account liquidating to a deficit and account with a debit balances - gross amount 5. Less: amount offset by customer owned securities 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1 Cash in banks A. Banks located in the United States B. Other banks qualified under Regulation 30.7 2. Securities

- A. In safekeeping with banks located in the United States
- B. In safekeeping with other banks qualified under Regulation 30.7
- 3. Equities with registered futures commission merchants
 - A. Cash
 - B. Securities
 - C. Unrealized gain (loss) on open futures contracts
 - D. Value of long option contracts
 - E. Value of short option contracts
- 4. Amounts held by clearing organizations of foreign boards of trade
 - A. Cash
 - B. Securities
 - C. Amount due to (from) clearing organization daily variation
 - D. Value of long option contracts
 - E. Value of short option contracts
- 5. Amounts held by members of foreign boards of trade
 - A. Cash
 - B. Securities
 - C. Unrealized gain (loss) on open futures contracts
 - D. Value of long option contracts
 - E. Value of short option contracts
- 6. Amounts with other depositories designated by a foreign board of trade
- 7. Segregated funds on hand
- 8. Total funds in separate section 30.7 accounts
- Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

<u>0</u> [7305]

6.617.699.628 [7315] 2.963.200.320 [7317] -346.303.936 [7325]

24,316,533 [7335] -16,107,817 [7337] 9,242,804,728 [7345] 492,375,615 [7351] -479,418,429 [7352] 12,957,186 [7354] 9,255,761,914 [7355]

9,255,761,914 [7360]

414,373,614 [7500] 331,083,412 [7520] 745,457,026 [7530]

654,265,607 [7540] 112,374,092 [7560] 766,639,699 [7570]

24,439,886 [7580] **0** [7590] **2,523,925** [7600] **0** [7610] **0** [7615] **26,963,811** [7620]

<u>o</u> [7640] **<u>o</u>** [7650] **<u>o</u>** [7660] **<u>o</u>** [7670] **<u>o</u>** [7675] **<u>o</u>** [7680]

6,094,223,728 [7700] 2,196,560,622 [7710] -348,827,861 [7720] 24,316,533 [7730] -16,107,817 [7735] 7,950,165,205 [7740] 0 [7760] 0 [7765] 9,489,225,741 [7770] 233,463,827 [7380]

<u>140,000,000</u> [7780] <u>93,463,827</u> [7785]

INITIAL End Date:10/10/2022 Firm Name: Morgan Stanley & Co LLC Form:Daily Seg - FOCUS II Submit Date:10/11/2022 **Daily Segregation - Segregation Statement** SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) 1. Net ledger balance A. Cash 23,058,287,640 [7010] B. Securities (at market) 10,378,762,686 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market -6,905,677,298 [7030] 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market 1,752,225,341 [7032] B. Deduct market value of open option contracts granted (sold) on a contract market -1,488,768,331 [7033] 4. Net equity (deficit) (add lines 1, 2 and 3) 26,794,830,038 [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 1,888,311,930 [7045] Less: amount offset by customer securities -1,883,091,326 [7047] 5,220,604 [7050] 6. Amount required to be segregated (add lines 4 and 5) 26,800,050,642 [7060] FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 2,081,441,219 [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 4,180,791,247 [7090] market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash 15,418,926,368 [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 6,197,971,439 [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets -943,047,444 [7130] 10. Exchange traded options A. Value of open long option contracts 1,752,225,341 [7132] B. Value of open short option contracts -1,488,768,331 [7133] 11. Net equities with other FCMs A. Net liquidating equity 13,279,270 [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 <u>0</u> [7170] market) 12. Segregated funds on hand **0** [7150] 13. Total amount in segregation (add lines 7 through 12) 27,212,819,109 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 412,768,467 [7190] 15. Management Target Amount for Excess funds in segregation 235,000,000 [7194] 177,768,467 [7198]

16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess

INITIAL End Date:10/10/2022 Firm Name:Morgan Stanley & Co LLC Form:Daily Seg - FOCUS II Submit Date:10/11/2022 Daily Segregation - Swaps Statement

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA Cleared Swaps Customer Requirements 1. Net ledger balance A. Cash 1.093.235.384 (8500) B. Securities (at market) 3.716.732.395 (16510) 2. Net neralized profit (loss) in open cleared swaps 17.491.444.095 (8520) 3. Cleared swaps options 1.21.91.444.095 (8520) 4. Market value of open cleared swaps option contracts prachased 9 (8530) 5. Accounts liquidating to a deficit and accounts with 27.301.411.874 (8550) 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27.329.871.323 (8590) 7. Deposited in cleared swaps customer Segregated Accounts 153.266.680 (8500) 8. Securities representing investments of cleared swaps customers funds (at market) 9 (8600) C. Securities held for particular cleared swaps customers funds (at market) 9 (8600) 2 (8610) C. Securities representing investments of cleared swaps customers funds (at market) 9 (8600) 2 (8600) 8. Securities representing investments of cleared swaps customers funds (at market) 9 (8600) 2 (8600) 9. Net settlement from (b) derivatives clearing organizations in cleared swaps cus		STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND	
1. Net ledger balance A. Cash 1.093,235,384 [8500] B. Securities (at market) 8.716,722,398 [8510] 2. Net unrealized profit (loss) in open cleared swaps 1.7491,444,095 [8520] 3. Cleared swaps option contracts purchased 9 [8530] 4. Market value of open cleared swaps option contracts granted (sold) 9 [8540] 5. Accounts liquidating to a deficit and accounts with 153,288,680 [8560] 4. Halances - gross amount 153,288,680 [8560] 5. Accounts liquidating to a deficit and accounts with 16530] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,230,21 [8570] 28,159,449 7. Deposited in cleared swaps customer segregated Accounts 16,800 [750] 8. Securities representing investments of cleared swaps customers' funds (at market) 2,169,449 9. Margins on deposit with derivatives clearing organizations in cleared swaps customer 16,807,578 [8620] 8. Securities representing investments of cleared swaps customers' funds (at market) 16,607,578 [8630] 0. Cleared swaps customers funds (at market) 15,220,282,768 [8630] 10. Cleared swaps customers funds (at mark		FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA	
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