### FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer segregated funds required between: 0% and 0%

### FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: 140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer secured funds required between: 0% and 0%

### FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0
- Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents CH
INITIAL
End Date: 6/15/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/16/2022

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 6,309,852,762 [7315]
   B. Securities (at market) 2,613,072,917 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 602,760,635 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 19,932,990 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -13,809,038 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,531,810,466 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 370,832,986 [7351]
   Less: amount offset by customer owned securities -353,709,525 [7352] 17,123,461 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,548,933,927 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,548,933,927 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 540,868,489 [7500]
   B. Other banks qualified under Regulation 30.7 494,343,913 [7520]

2. Securities
   A. In safekeeping with banks located in the United States 1,014,934,967 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 126,768,632 [7560]

3. Equities with registered futures commission merchants
   A. Cash 27,058,196 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 4,559,014 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 31,617,210 [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] 7,619,456,394 [7680]

5. Amounts held by members of foreign boards of trade
   A. Cash 5,543,761,304 [7700]
   B. Securities 1,471,369,318 [7710]
   C. Unrealized gain (loss) on open futures contracts 598,201,820 [7720]
   D. Value of long option contracts 19,932,990 [7730]
   E. Value of short option contracts -13,809,038 [7735] 7,619,456,394 [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 9,827,989,605 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 279,055,678 [7830]

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 139,055,678 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 20,441,711,784 [7010]
   B. Securities (at market) 9,509,327,561 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -1,370,358,628 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 2,889,420,128 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -2,267,570,350 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 29,202,530,495 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 650,255,573 [7045]
   Less: amount offset by customer securities -647,131,660 [7047] 3,123,913 [7050]

6. Amount required to be segregated (add lines 4 and 5) 29,205,654,408 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 3,747,864,125 [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) 4,152,592,476 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 15,786,151,616 [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) 5,356,735,085 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -81,069,765 [7130]

10. Exchange traded options
    A. Value of open long option contracts 2,889,420,128 [7132]
    B. Value of open short option contracts -2,267,570,350 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 18,420,433 [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 153,397,093 [7150]

13. Total amount in segregation (add lines 7 through 12) 29,755,940,841 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 550,286,433 [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 315,286,433 [7198]
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 3,390,714,983 [8500]
   B. Securities (at market) 8,877,491,204 [8510]
2. Net unrealized profit (loss) in open cleared swaps 15,254,072,968 [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) 27,522,279,155 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 249,318,519 [8560]
   Less: amount offset by customer owned securities -245,060,240 [8570] 4,258,279 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,526,537,434 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 1,614,799,065 [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) 9,868,302 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 19,005,380,398 [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) 8,867,622,902 [8650]
9. Net settlement from (to) derivatives clearing organizations -741,243,682 [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) 28,756,426,985 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 1,229,889,551 [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 1,137,889,551 [8770]