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 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 92,000,000
  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:** 6/23/2022  
**Firm Name:** Morgan Stanley & Co. LLC  
**Form:** Daily Seg - FOCUS II  
**Submit Date:** 6/24/2022

### 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**
      - $6,809,073,206 [7315]
   B. **Securities (at market)**
      - $2,682,524,595 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - $-562,814,075 [7325]

3. **Exchange traded options**
   a. Market value of open option contracts purchased on a foreign board of trade
      - $24,675,608 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade
      - $-18,979,199 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - $8,934,480,135 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - $609,216,924 [7351]
   - Less: amount offset by customer owned securities
     - $-595,932,631 [7352]
     - $13,284,293 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - $8,947,764,428 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - $8,947,764,428 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   A. Banks located in the United States
      - $131,030,066 [7500]
   B. Other banks qualified under Regulation 30.7
      - $419,612,465 [7520]
      - $550,642,531 [7530]

2. **Securities**
   A. In safekeeping with banks located in the United States
      - $1,077,733,697 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7
      - $127,982,064 [7560]
      - $1,205,715,761 [7570]

3. **Equities with registered futures commission merchants**
   A. **Cash**
      - $26,849,871 [7580]
   B. **Securities**
      - $0 [7590]
   C. Unrealized gain (loss) on open futures contracts
      - $7,833,058 [7600]
   D. Value of long option contracts
      - $0 [7610]
   E. Value of short option contracts
      - $0 [7615]
      - $34,682,929 [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**
      - $6,557,704,232 [7700]
   B. **Securities**
      - $1,476,808,834 [7710]
   C. Unrealized gain (loss) on open futures contracts
      - $-570,647,133 [7720]
   D. Value of long option contracts
      - $24,675,608 [7730]
   E. Value of short option contracts
      - $-18,979,199 [7735]
      - $7,469,562,342 [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**
   - $9,260,603,563 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - $312,839,135 [7780]

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**
    - $172,839,135 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 21,049,997,947 [7010]
   B. Securities (at market) 9,435,047,179 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -2,426,167,627 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 2,163,552,967 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -1,814,882,426 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 28,407,548,040 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 831,891,142 [7045]
   Less: amount offset by customer securities -825,995,418 [7047] 5,895,724 [7050]

6. Amount required to be segregated (add lines 4 and 5) 28,413,443,764 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 2,939,056,934 [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) 4,012,562,549 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 15,849,838,776 [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) 5,267,971,127 [7120]


10. Exchange traded options
    A. Value of open long option contracts 2,163,552,967 [7132]
    B. Value of open short option contracts -1,814,882,426 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 11,860,846 [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 154,513,503 [7150]

13. Total amount in segregation (add lines 7 through 12) 28,799,661,902 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 386,218,138 [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 151,218,138 [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: $6,490,438,018 [8500]
   - B. Securities (at market): $8,938,273,715 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: $12,590,177,242 [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)**: $28,018,888,975 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $222,723,021 [8560]
   - Less: amount offset by customer owned securities: $-220,198,023 [8570] $2,524,998 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $28,021,413,973 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $2,171,995,019 [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): $8,766,230 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $18,888,815,562 [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): $8,929,507,485 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: $-713,762,270 [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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: $29,285,322,026 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $1,263,908,053 [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**: $1,171,908,053 [8770]