INITIAL
End Date: 5/5/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/6/2022
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
Contact Email Address: Ikram.shah@morganstanley.com

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 and 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 and 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 and 0
- Percentage range of cleared swaps customer collateral required between: 0% and 0%

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 5,306,193,920 [7315]
   B. Securities (at market) 2,635,760,008 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 1,516,847,556 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 38,755,915 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -22,466,444 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,475,090,955 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 61,686,678 [7351]
   Less: amount offset by customer owned securities -59,019,723 [7352] 2,666,955 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,477,757,910 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,477,757,910 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 214,159,018 [7500]
   B. Other banks qualified under Regulation 30.7 138,665,638 [7520] 352,824,656 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,492,383,270 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 93,370,688 [7560] 1,585,753,958 [7570]

3. Equities with registered futures commission merchants
   A. Cash 29,866,787 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 5,957,333 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 35,824,120 [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 5,142,137,753 [7700]
   B. Securities 1,050,006,050 [7710]
   C. Unrealized gain (loss) on open futures contracts 1,510,890,223 [7720]
   D. Value of long option contracts 38,755,915 [7730]
   E. Value of short option contracts -22,466,444 [7735] 7,719,323,497 [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 9,693,726,231 [7770]


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 75,968,321 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: $20,002,347,558
   - **B. Securities (at market)**: $8,784,713,443

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **Net**: $-3,235,725,787

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $3,477,151,270
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: $-2,716,008,015

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **Net Equity**: $26,312,478,469

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Net**: $1,787,148,322
   - **Less: amount offset by customer securities**: $-1,782,103,381
   - **Net**: $5,044,941

6. **Amount required to be segregated (add lines 4 and 5)**
   - **Net**: $26,317,523,410

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: $1,129,161,731
   - **B. Securities representing investments of customers’ funds (at market)**: $0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $3,985,957,295

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $15,687,843,614
   - **B. Securities representing investments of customers’ funds (at market)**: $0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $4,640,569,931

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **Net**: $314,574,126

10. **Exchange traded options**
    - **A. Value of open long option contracts**: $3,477,151,270
    - **B. Value of open short option contracts**: $-2,716,008,015

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $26,139,196
    - **B. Securities representing investments of customers’ funds (at market)**: $0
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $0

12. **Segregated funds on hand**
    - **Net**: $158,186,217

13. **Total amount in segregation (add lines 7 through 12)**
    - **Net**: $26,703,575,365

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **Net**: $151,051,955

15. **Management Target Amount for Excess funds in segregation**
    - **Net**: $235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: $151,051,955
### 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: 4,684,742,878 [8500]
   - B. Securities (at market): 9,671,890,502 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 13,982,220,195 [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)**
   - 28,338,853,575 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 442,822,821 [8560]
   - Less: amount offset by customer owned securities
   - 3,424,415 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 28,342,277,990 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,599,945,788 [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): 9,212,308 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 15,555,643,266 [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): 9,662,678,194 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 966,380,337 [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
    - 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]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 28,793,859,893 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 451,581,903 [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**
    - 359,581,903 [8770]