INITIAL
End Date: 5/24/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/25/2022
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):
  a. Minimum dollar amount: 235,000,000
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: 0 and 0
  d. Percentage range of customer segregated funds required between: 0% and 0%

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: 92,000,000
  b. Minimum percentage of cleared swaps customer collateral required: 0%
  c. Dollar amount range between: 0 and 0
  d. 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**
   
<table>
<thead>
<tr>
<th>Component</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>6,148,390,298 (7315)</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,863,256,612 (7317)</td>
</tr>
</tbody>
</table>

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** | 295,883,067 (7325) |

3. **Exchange traded options**

<table>
<thead>
<tr>
<th>Component</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>33,448,311 (7335)</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-21,115,817 (7337)</td>
</tr>
</tbody>
</table>

4. **Net equity (deficit) (add lines 1, 2, and 3)** | 9,319,862,471 (7345) |

5. **Account liquidating to a deficit and account with a debit balances - gross amount** | 198,684,301 (7351) |

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** | 9,320,726,527 (7355) |

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** | 9,320,726,527 (7360) |

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**

<table>
<thead>
<tr>
<th>Component</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Banks located in the United States</td>
<td>15,350,065 (7500)</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>282,577,996 (7520)</td>
</tr>
</tbody>
</table>

2. **Securities**

<table>
<thead>
<tr>
<th>Component</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>1,529,990,522 (7540)</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>131,966,979 (7560)</td>
</tr>
</tbody>
</table>

3. **Equities with registered futures commission merchants**

<table>
<thead>
<tr>
<th>Component</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>31,768,605 (7580)</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 (7590)</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-2,987,821 (7600)</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 (7610)</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 (7615)</td>
</tr>
</tbody>
</table>

4. **Amounts held by clearing organizations of foreign boards of trade**

<table>
<thead>
<tr>
<th>Component</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>0 (7640)</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 (7650)</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0 (7660)</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 (7670)</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 (7675)</td>
</tr>
</tbody>
</table>

5. **Amounts held by members of foreign boards of trade**

<table>
<thead>
<tr>
<th>Component</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>6,121,212,052 (7700)</td>
</tr>
<tr>
<td>B. Securities</td>
<td>1,201,299,111 (7710)</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>298,870,887 (7720)</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>33,448,311 (7730)</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-21,115,817 (7735)</td>
</tr>
</tbody>
</table>

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** | 9,622,380,890 (7770) |

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** | 301,654,363 (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** | 161,654,363 (7785) |
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 20,778,494,968 [7010]
   - **B. Securities (at market)**: 8,984,710,543 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **-2,340,994,946** [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 3,273,664,922 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: 2,412,482,120 [7033]
   - **28,283,393,367** [7040]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **28,283,393,367** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **593,720,898** [7045]
   - **Less: amount offset by customer securities**: -589,897,835 [7047]
   - **3,823,063** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - **28,287,216,430** [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**: 3,066,725,871 [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)**: 3,167,419,600 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 15,387,741,265 [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)**: 5,660,132,379 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **369,853,466** [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 3,273,664,922 [7132]
    - **B. Value of open short option contracts**: -2,412,482,120 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 13,651,666 [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**
    - **157,158,564** [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - **28,683,865,613** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **396,649,183** [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**: 161,649,183 [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 7,077,774,474 [8500]
   B. Securities (at market) 10,070,800,472 [8510]

2. Net unrealized profit (loss) in open cleared swaps 10,383,679,894 [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) 27,532,254,840 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,533,903,578 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,848,961,846 [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) 12,486,545 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 15,618,328,836 [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) 10,058,313,927 [8650]

9. Net settlement from (to) derivatives clearing organizations -976,392,037 [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 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 28,561,699,117 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 1,027,795,539 [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 935,795,539 [8770]