INITIAL
End Date: 5/27/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/31/2022
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
### 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.

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
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<tbody>
<tr>
<td>0 [7305]</td>
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1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **Cash**
     - Amount: 5,933,796,372 [7315]
   - **Securities (at market)**
     - Amount: 2,805,400,992 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - Amount: 801,158,034 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**
     - Amount: 34,388,512 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**
     - Amount: -22,310,297 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - Amount: 9,552,433,613 [7355]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Amount: 136,169,708 [7351]
   - **Less: amount offset by customer owned securities**
     - Amount: -135,060,960 [7352]
   - **1,108,748** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - Amount: 9,553,542,361 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - Amount: 9,553,542,361 [7360]

8. **FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

   **Cash in banks**
   - **A. Banks located in the United States**
     - Amount: 404,553,660 [7500]
   - **B. Other banks qualified under Regulation 30.7**
     - Amount: 147,406,274 [7520]

   **Securities**
   - **A. In safekeeping with banks located in the United States**
     - Amount: 1,164,183,639 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     - Amount: 131,621,543 [7560]

   **Equities with registered futures commission merchants**
   - **A. Cash**
     - Amount: 29,442,684 [7580]
   - **B. Securities**
     - Amount: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**
     - Amount: -1,773,552 [7600]
   - **D. Value of long option contracts**
     - Amount: 0 [7610]
   - **E. Value of short option contracts**
     - Amount: 0 [7615]

   **Amounts held by clearing organizations of foreign boards of trade**
   - **A. Cash**
     - Amount: 0 [7640]
   - **B. Securities**
     - Amount: 0 [7650]
   - **C. Amount due to (from) clearing organization - daily variation**
     - Amount: 0 [7660]
   - **D. Value of long option contracts**
     - Amount: 0 [7670]
   - **E. Value of short option contracts**
     - Amount: 0 [7675]

   **Amounts held by members of foreign boards of trade**
   - **A. Cash**
     - Amount: 5,580,851,695 [7700]
   - **B. Securities**
     - Amount: 1,509,595,810 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**
     - Amount: 802,931,586 [7720]
   - **D. Value of long option contracts**
     - Amount: 34,388,512 [7730]
   - **E. Value of short option contracts**
     - Amount: -22,310,297 [7735]

   **Total funds in separate section 30.7 accounts**
   - Amount: 9,780,891,554 [7770]

   **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - Amount: 227,349,193 [7780]

   **Management Target Amount for Excess funds in separate section 30.7 accounts**
   - Amount: 140,000,000 [7780]

   **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
   - Amount: 87,349,193 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEA)**

1. **Net ledger balance**
   - **A. Cash**: 17,724,113,098 [7010]
   - **B. Securities (at market)**: 8,692,818,484 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 2,397,180,212 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 3,060,176,688 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -2,190,562,365 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 29,683,726,117 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 269,429,508 [7045]
   - Less: amount offset by customer securities: **-264,806,377** [7047] **4,623,131** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 29,688,349,248 [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 4,138,582,185 [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)**: 2,904,135,802 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 15,986,333,584 [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)**: 5,632,714,051 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 365,968,854 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 3,060,176,688 [7132]
    - **B. Value of open short option contracts**: -2,190,562,365 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 21,876,443 [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**: 155,968,631 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: 30,075,193,873 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 386,844,625 [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**: 151,844,625 [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: $8,076,232,181
   - B. Securities (at market): $9,681,871,249

2. Net unrealized profit (loss) in open cleared swaps: $10,729,713,941

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased: $0
   - B. Market value of open cleared swaps option contracts granted (sold): $0

4. Net Equity (deficit) (add lines 1, 2, and 3): $28,487,817,371

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: $7,042,708

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): $28,494,860,079

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $2,416,300,885
   - 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): $11,956,610

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $16,569,271,528
   - 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): $9,669,914,639

9. Net settlement from (to) derivatives clearing organizations: $174,021,219

10. Cleared swaps options
    - A. Value of open cleared swaps long option contracts: $0
    - B. Value of open cleared swaps short option contracts: $0

11. Net equities with other FCMs
    - A. Net liquidating equity: $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

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): $28,841,464,881

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): $346,604,802

15. Management Target Amount for Excess funds in cleared swaps segregated accounts: $92,000,000

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management: $254,604,802