INITIAL
End Date: 6/3/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/6/2022
FCM’s Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $0
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: $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
  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
  d. Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents CH
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### 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**  
     $5,754,775,751 [7315]
   - **B. Securities (at market)**  
     $2,660,497,622 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**  
   $1,205,027,459 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**  
     $20,693,863 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**  
     $-13,885,086 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**  
   $9,627,109,609 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**  
   $136,732,075 [7351]
   - **Less: amount offset by customer owned securities**  
     $-132,211,304 [7352]
     $4,520,771 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**  
   $9,631,630,380 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**  
   $9,631,630,380 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**  
     $365,106,235 [7500]
   - **B. Other banks qualified under Regulation 30.7**  
     $311,430,360 [7520] $676,536,595 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**  
     $1,023,561,253 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**  
     $130,552,569 [7560] $1,154,113,822 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**  
     $27,841,969 [7580]
   - **B. Securities**  
     $0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**  
     $4,292,683 [7600]
   - **D. Value of long option contracts**  
     $0 [7610]
   - **E. Value of short option contracts**  
     $32,134,652 [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**  
     $5,273,054,061 [7700]
   - **B. Securities**  
     $1,506,383,800 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**  
     $1,200,734,776 [7720]
   - **D. Value of long option contracts**  
     $20,693,863 [7730]
   - **E. Value of short option contracts**  
     $-13,885,086 [7735] $7,986,981,414 [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**  
   $9,849,766,483 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   $218,136,103 [7380]

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**  
    $78,136,103 [7785]

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

1. Net ledger balance
   A. Cash 16,710,184,134 [7010]
   B. Securities (at market) 8,984,679,833 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,712,035,631 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 3,046,436,920 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -2,197,574,998 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 28,255,761,520 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 558,257,215 [7045]
   Less: amount offset by customer securities -553,897,206 [7047] 4,360,009 [7050]

6. Amount required to be segregated (add lines 4 and 5) 28,260,121,529 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 2,727,032,003 [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) 3,286,611,487 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 16,031,651,674 [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) 5,542,248,297 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 32,430,000 [7130]

10. Exchange traded options
    A. Value of open long option contracts 3,046,436,920 [7132]
    B. Value of open short option contracts -2,197,574,998 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 17,017,041 [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 155,820,049 [7150]

13. Total amount in segregation (add lines 7 through 12) 28,641,672,473 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 381,550,944 [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 146,550,944 [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**: 6,666,304,916 [8500]
   - **B. Securities (at market)**: 9,310,822,677 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 12,507,131,870 [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)**: 28,484,259,463 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: 84,474,067 [8560]
   - **1,514,277**

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 28,485,773,740 [8590]

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: 2,954,455,470 [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)**: 111,781,627 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: 16,421,296,902 [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)**: 9,199,041,050 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 222,534,866 [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)**: 28,909,109,915 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 423,336,175 [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**: 331,336,175 [8770]