INITIAL
End Date: 6/8/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/9/2022
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

0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **Cash**
     - 6,034,283,972 [7315]
   - **Securities (at market)**
     - 2,597,544,624 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 1,120,875,048 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**
     - 22,304,446 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**
     - -14,096,877 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 9,760,911,213 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -111,837,158 [7352] 2,087,027 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 9,762,998,240 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,762,998,240 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     - 434,310,958 [7500]
   - B. Other banks qualified under Regulation 30.7
     - 355,291,881 [7520] 789,602,839 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - 967,471,627 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - 127,225,889 [7560] 1,094,697,516 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash
     - 27,059,528 [7580]
   - B. Securities
     - 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts
     - 6,457,655 [7600]
   - D. Value of long option contracts
     - 0 [7610]
   - E. Value of short option contracts
     - 0 [7615] 33,517,183 [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
     - 5,437,266,356 [7700]
   - B. Securities
     - 1,502,847,109 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     - 1,114,417,393 [7720]
   - D. Value of long option contracts
     - 22,304,446 [7730]
   - E. Value of short option contracts
     - -14,096,877 [7735] 8,062,738,427 [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**
   - 9,980,555,965 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 217,557,725 [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**
    - 77,557,725 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 17,193,054,729 [7010]
   - B. Securities (at market): 9,127,083,518 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 1,538,904,816 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 3,352,996,002 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -2,426,460,296 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 28,785,578,769 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 568,962,735 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 28,789,248,746 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - A. Cash: 3,433,806,635 [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): 3,532,224,444 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 16,006,116,350 [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): 5,438,540,990 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -338,866,257 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 3,352,996,002 [7132]
    - B. Value of open short option contracts: -2,426,460,296 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 18,921,507 [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**: 156,318,084 [7150]

13. **Total amount in segregation (add lines 7 through 12)**: 29,173,597,459 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 384,348,713 [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: 149,348,713 [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**
   - **Cash**: 6,154,233,066 [8500]
   - **Securities (at market)**: 9,129,864,546 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - **Cash**: 12,830,687,364 [8520]

3. **Cleared swaps options**
   - **Market value of open cleared swaps option contracts purchased**: 0 [8530]
   - **Market value of open cleared swaps option contracts granted (sold)**: 0 [8540]

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - **Cash**: 28,114,784,976 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Cash**: 112,782,723 [8560]
   - **Less: amount offset by customer owned securities**: -111,311,224 [8570]
   - **Resulting deficit**: 1,471,499 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - **Cash**: 28,116,256,475 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **Cash**: 2,560,192,062 [8600]
   - **Securities representing investments of cleared swaps customers’ funds (at market)**: 0 [8610]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 9,069,360 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **Cash**: 16,700,329,059 [8630]
   - **Securities representing investments of cleared swaps customers’ funds (at market)**: 0 [8640]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 9,120,795,186 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - **Cash**: 203,572,503 [8660]

10. **Cleared swaps options**
    - **Value of open cleared swaps long option contracts**: 0 [8670]
    - **Value of open cleared swaps short option contracts**: 0 [8680]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 0 [8690]
    - **Securities representing investments of cleared swaps customers’ funds (at market)**: 0 [8700]
    - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 0 [8710]

12. **Cleared swaps customer funds on hand**
    - **Cash**: 0
    - **Securities representing investments of cleared swaps customers’ funds (at market)**: 0
    - **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)**
    - **Cash**: 28,593,958,170 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - **Cash**: 477,701,695 [8730]

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - **Cash**: 92,000,000 [8760]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - **Cash**: 385,701,695 [8770]